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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/10/2022

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			12.67776	71.01409	12.63995	71.18592			0.00	0	
ES33	On	02/02/2023	Bond Future			12.87934	72.34243	12.83886	72.52193			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.05449	70.04028	13.01180	70.22550			0.00	0	
ES33	On	03/08/2023	Bond Future			13.23343	71.50145	13.18874	71.69110			0.00	0	
ES33	On	02/11/2023	Bond Future			13.42477	69.19936	13.37806	69.39309			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			12.88270	69.29337	12.85895	69.41751			0.00	0	
ES42	On	02/02/2023	Bond Future			13.05728	70.58949	13.03168	70.72034			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.21615	67.78286	13.18909	67.91833			0.00	0	
ES42	On	03/08/2023	Bond Future			13.37312	69.19764	13.34483	69.33652			0.00	0	
ES42	On	02/11/2023	Bond Future			13.54049	66.38034	13.51097	66.52220			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			165.72349	165.72349	165.81705	165.81705			0.00	0	3,08

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/02/2023	Bond Future			167.11904	167.11904	167.22123	167.22123			25,234,975.04	151	4,2
I2025	On	04/05/2023	Bond Future			170.56810	170.56810	170.67707	170.67707			0.00	0	
I2025	On	03/08/2023	Bond Future			172.37098	172.37098	172.47457	172.47457			0.00	0	
I2025	On	02/11/2023	Bond Future			175.97060	175.97060	176.07657	176.07657			0.00	0	
<b>Total I2025 Future</b>												<b>25,234,975.04</b>	<b>151</b>	<b>7,31</b>
<b>Total For I2025</b>												<b>25,234,975.04</b>	<b>151</b>	<b>7,31</b>
I2029	On	03/11/2022	Bond Future			118.16155	118.16155	118.64326	118.64326			0.00	0	9
I2029	On	02/02/2023	Bond Future			120.37179	120.37179	120.86997	120.86997			0.00	0	1,08
I2029	On	04/05/2023	Bond Future			121.55994	121.55994	122.06605	122.06605			0.00	0	
I2029	On	03/08/2023	Bond Future			124.09386	124.09386	124.61146	124.61146			0.00	0	
I2029	On	02/11/2023	Bond Future			125.34873	125.34873	125.87035	125.87035			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,95</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,95</b>
I2033	On	03/11/2022	Bond Future			112.87705	112.87705	112.83134	112.83134			0.00	0	58
I2033	On	02/02/2023	Bond Future			114.98843	114.98843	114.94896	114.94896			0.00	0	6,95
I2033	On	04/05/2023	Bond Future			115.97597	115.97597	115.93486	115.93486			0.00	0	
I2033	On	03/08/2023	Bond Future			118.39343	118.39343	118.35233	118.35233			0.00	0	
I2033	On	02/11/2023	Bond Future			119.43880	119.43880	119.38960	119.38960			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			125.46856	125.46856	125.37997	125.37997			0.00	0	1,30
I2038	On	02/02/2023	Bond Future			125.89807	125.89807	125.81171	125.81171			0.00	0	2,7
I2038	On	04/05/2023	Bond Future			128.49702	128.49702	128.41240	128.41240			0.00	0	1,7
I2038	On	03/08/2023	Bond Future			129.20405	129.20405	129.10864	129.10864			0.00	0	
I2038	On	02/11/2023	Bond Future			131.90236	131.90236	131.80508	131.80508			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,75</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>5,75</b>
I2046	On	03/11/2022	Bond Future			109.07199	109.07199	110.69371	110.69371			492,569,106.84	4,516	3,9
I2046	On	02/02/2023	Bond Future			111.11220	111.11220	112.77113	112.77113			0.00	0	9,2
I2046	On	04/05/2023	Bond Future			111.36940	111.36940	113.05682	113.05682			0.00	0	5,00
I2046	On	03/08/2023	Bond Future			113.69133	113.69133	115.41473	115.41473			0.00	0	
I2046	On	02/11/2023	Bond Future			113.96556	113.96556	115.71400	115.71400			0.00	0	
<b>Total I2046 Future</b>												<b>492,569,106.84</b>	<b>4,516</b>	<b>18,24</b>
<b>Total For I2046</b>												<b>492,569,106.84</b>	<b>4,516</b>	<b>18,24</b>
I2050	On	03/11/2022	Bond Future			109.97725	109.97725	112.96462	112.96462			0.00	0	1,58
I2050	On	02/02/2023	Bond Future			109.89783	109.89783	112.94442	112.94442			0.00	0	7,7
I2050	On	04/05/2023	Bond Future			112.16618	112.16618	115.27890	115.27890			370,372,726.36	3,302	3,58
I2050	On	03/08/2023	Bond Future			112.31223	112.31223	115.47950	115.47950			0.00	0	

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			114.65760	114.65760	117.89124	117.89124			0.00	0	
<b>Total I2050 Future</b>												<b>370,372,726.36</b>	<b>3,302</b>	<b>12,95</b>
<b>Total For I2050</b>												<b>370,372,726.36</b>	<b>3,302</b>	<b>12,95</b>
R186	On	03/11/2022	Bond Future			9.26367	108.14874	9.22475	108.28307		5.86	59,481,807.00	550	37,18
R186	On	02/02/2023	Bond Future			9.40497	104.84464	9.36086	104.98823		6.27	0.00	0	65,82
R186	On	04/05/2023	Bond Future			9.50153	106.98539	9.45270	107.13499		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			9.60233	103.88594	9.54882	104.03957		5.31	0.00	0	
R186	On	02/11/2023	Bond Future			9.71568	106.03331	9.65702	106.19030		4.46	0.00	0	
<b>Total R186 Future</b>												<b>59,481,807.00</b>	<b>550</b>	<b>103,01</b>
R186	On	03/11/2022	Bond Future	8.23	Call			0.00000	0.00000	0,000	3.81	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,508.13000	3.50813	3,642,460	3.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			2.73000	0.00273	1,390	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,437.54000	2.43754	2,570,530	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			3.17000	0.00317	1,640	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,402.43000	2.40243	2,535,230	4.46	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			3.66000	0.00366	1,920	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,367.39000	2.36739	2,499,980	4.49	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			117.93000	0.11793	86,220	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,212.29000	1.21229	1,314,910	5.26	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			321.96000	0.32196	300,470	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,749.76000	3.74976	3,871,860	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			327.29000	0.32729	305,650	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,721.16000	3.72116	3,843,110	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			316.55000	0.31655	295,510	6.24	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,778.29000	3.77829	3,900,840	6.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,800.89000	2.80089	2,869,200	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			848.05000	0.84805	766,200	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,779.82000	2.77982	2,847,570	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			858.17000	0.85817	775,780	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,758.57000	2.75857	2,825,780	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			837.73000	0.83773	756,440	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,270.09000	2.27009	2,186,620	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,751.07000	1.75107	1,821,230	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,287.13000	2.28713	2,203,310	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,739.56000	1.73956	1,809,370	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,304.60000	2.30460	2,220,430	5.45	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,728.49000	1.72849	1,797,950	5.45	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			2,615.46000	2.61546	2,672,640	4.16	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,283.76000	2.28376	2,333,620	4.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.39	Call			1,551.99000	1.55199	1,444,450	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,270.49000	2.27049	2,319,940	4.27	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,565.81000	1.56581	1,457,870	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,257.29000	2.25729	2,306,340	4.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,245.74000	1.24574	1,145,930	4.16	0.00	0	1,7
R186	On	02/11/2023	Bond Future	10.42	Call			3,266.75000	3.26675	3,129,600	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,248.24000	1.24824	1,268,080	4.84	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			1,538.23000	1.53823	1,431,100	4.27	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>59,481,807.00</b>	<b>550</b>	<b>115,0</b>
R197	On	03/11/2022	Bond Future			335.18790	335.18790	335.34049	335.34049			0.00	0	5
R197	On	02/02/2023	Bond Future			332.55257	332.55257	332.72573	332.72573			0.00	0	2
R197	On	04/05/2023	Bond Future			339.41640	339.41640	339.60256	339.60256			0.00	0	
R197	On	03/08/2023	Bond Future			337.38304	337.38304	337.52730	337.52730			0.00	0	
R197	On	02/11/2023	Bond Future			344.42907	344.42907	344.57679	344.57679			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			247.31129	247.31129	247.42733	247.42733			0.00	0	5,6
R202	On	02/02/2023	Bond Future			247.20730	247.20730	247.33925	247.33925			0.00	0	6,6
R202	On	04/05/2023	Bond Future			252.30889	252.30889	252.45066	252.45066			0.00	0	
R202	On	03/08/2023	Bond Future			252.72986	252.72986	252.85091	252.85091			0.00	0	
R202	On	02/11/2023	Bond Future			258.00769	258.00769	258.13156	258.13156			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,27</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>12,27</b>
R2023	On	03/11/2022	Bond Future			7.38494	101.57329	7.28336	101.60425		0.37	0.00	0	8,4
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,4</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			316.11000	0.31611	347,070	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			313.05000	0.31305	344,010	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.17	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			309.98000	0.30998	340,940	0.17	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>8,4</b>
R2030	On	03/11/2022	Bond Future			10.88317	87.97082	10.83429	88.18923		9.72	0.00	0	46,7
R2030	On	02/02/2023	Bond Future			11.04714	85.58892	10.99448	85.81692		10.69	8,558,892.00	100	86,4
R2030	On	04/05/2023	Bond Future			11.18863	87.33793	11.13266	87.57309		10.18	0.00	0	
R2030	On	03/08/2023	Bond Future			11.33962	85.13224	11.28044	85.37298		9.80	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/11/2023	Bond Future			11.48999	86.89208	11.42760	87.13794	7.91	0.00	0	
<b>Total R2030 Future</b>											<b>8,558,892.00</b>	<b>100</b>	<b>133,15</b>
R2030	On	03/11/2022	Bond Future	10.08	Put			3,463.66000	3.46366	3,681,130	7.13	0.00	0
R2030	On	03/11/2022	Bond Future	10.08	Call			1.82000	0.00182	0,880	7.13	0.00	0
R2030	On	03/11/2022	Bond Future	9.70	Put			5,272.89000	5.27289	5,491,300	5.76	0.00	0
R2030	On	03/11/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	5.76	0.00	0
R2030	On	03/11/2022	Bond Future	10.20	Put			2,910.68000	2.91068	3,124,070	7.70	0.00	0
R2030	On	03/11/2022	Bond Future	10.20	Call			11.27000	0.01127	6,250	7.70	0.00	0
R2030	On	03/11/2022	Bond Future	10.10	Put			3,370.37000	3.37037	3,587,470	7.23	0.00	0
R2030	On	03/11/2022	Bond Future	10.10	Call			2.58000	0.00258	1,270	7.23	0.00	0
R2030	On	03/11/2022	Bond Future	10.09	Put			3,416.97000	3.41697	3,634,270	7.18	0.00	0
R2030	On	03/11/2022	Bond Future	10.09	Call			2.17000	0.00217	1,060	7.18	0.00	0
R2030	On	03/11/2022	Bond Future	11.57	Put			64.52000	0.06452	72,790	11.99	0.00	0
R2030	On	03/11/2022	Bond Future	11.57	Call			3,278.34000	3.27834	3,068,200	11.99	0.00	0
R2030	On	02/02/2023	Bond Future	11.55	Put			1,068.56000	1.06856	1,147,620	11.24	0.00	0
R2030	On	02/02/2023	Bond Future	11.55	Call			3,435.39000	3.43539	3,286,450	11.24	0.00	0
R2030	On	02/02/2023	Bond Future	11.35	Put			1,337.60000	1.33760	1,430,660	11.02	0.00	0
R2030	On	02/02/2023	Bond Future	11.35	Call			2,862.03000	2.86203	2,727,090	11.02	0.00	0
R2030	On	02/02/2023	Bond Future	11.16	Put			1,646.92000	1.64692	1,754,540	10.84	0.00	0
R2030	On	02/02/2023	Bond Future	11.16	Call			2,360.99000	2.36099	2,240,610	10.84	0.00	0
R2030	On	02/02/2023	Bond Future	11.12	Put			1,719.60000	1.71960	1,830,390	10.80	0.00	0
R2030	On	02/02/2023	Bond Future	11.12	Call			2,261.80000	2.26180	2,144,590	10.80	0.00	0
R2030	On	02/02/2023	Bond Future	10.01	Put			4,887.76000	4.88776	5,079,140	10.27	0.00	0
R2030	On	02/02/2023	Bond Future	10.01	Call			479.39000	0.47939	442,770	10.27	0.00	0
R2030	On	02/02/2023	Bond Future	10.00	Put			4,925.73000	4.92573	5,117,640	10.27	0.00	0
R2030	On	02/02/2023	Bond Future	10.00	Call			471.12000	0.47112	435,030	10.27	0.00	0
R2030	On	02/02/2023	Bond Future	9.99	Put			4,964.95000	4.96495	5,157,440	10.28	0.00	0
R2030	On	02/02/2023	Bond Future	9.99	Call			464.08000	0.46408	428,570	10.28	0.00	0
R2030	On	02/02/2023	Bond Future	9.94	Put			5,163.07000	5.16307	5,357,950	10.32	0.00	0
R2030	On	02/02/2023	Bond Future	9.94	Call			430.42000	0.43042	397,300	10.32	0.00	0
R2030	On	02/02/2023	Bond Future	9.83	Put			5,608.76000	5.60876	5,808,530	10.40	0.00	0
R2030	On	02/02/2023	Bond Future	9.83	Call			363.55000	0.36355	335,320	10.40	0.00	0
R2030	On	02/02/2023	Bond Future	9.80	Put			5,732.61000	5.73261	5,933,630	10.42	0.00	0
R2030	On	02/02/2023	Bond Future	9.80	Call			346.97000	0.34697	319,990	10.42	0.00	0
R2030	On	02/02/2023	Bond Future	9.79	Put			5,774.07000	5.77407	5,975,570	10.43	0.00	0
R2030	On	02/02/2023	Bond Future	9.79	Call			341.56000	0.34156	315,060	10.43	0.00	0
R2030	On	02/02/2023	Bond Future	9.66	Put			6,322.58000	6.32258	6,528,910	10.53	0.00	0
R2030	On	02/02/2023	Bond Future	9.66	Call			277.98000	0.27798	256,310	10.53	0.00	0
R2030	On	02/02/2023	Bond Future	9.20	Put			8,381.40000	8.38140	8,599,410	10.88	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
R2030	On	02/02/2023	Bond Future	9.20	Call			128.89000	0.12889	118,900	10.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			8,943.95000	8.94395	9,163,900	10.97	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			104.49000	0.10449	96,440	10.97	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.04	Put			9,133.48000	9.13348	9,354,040	11.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			97.34000	0.09734	89,900	11.00	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			10,236.74000	10.23674	10,460,090	11.03	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			59.68000	0.05968	55,030	11.03	0.00	0	10
R2030	On	04/05/2023	Bond Future	12.04	Call			5,030.47000	5.03047	4,819,380	10.91	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,821.03000	1.82103	1,861,980	10.50	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			3,841.34000	3.84134	3,647,130	10.50	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			873.22000	0.87322	883,990	11.45	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.57	Call			6,660.39000	6.66039	6,436,000	11.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,666.90000	1.66690	1,561,480	9.82	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.54	Put			4,027.21000	4.02721	4,171,710	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			1,486.03000	1.48603	1,395,370	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			922.15000	0.92215	934,030	11.38	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.50	Call			6,439.26000	6.43926	6,215,980	11.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,317.44000	1.31744	1,341,510	10.91	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.52	Call			1,454.27000	1.45427	1,366,540	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			4,375.36000	4.37536	4,530,500	9.76	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call			1,308.07000	1.30807	1,228,050	9.76	0.00	0	47
R2030	On	04/05/2023	Bond Future	11.34	Put			2,251.84000	2.25184	2,311,360	10.26	0.00	0	18
R2030	On	04/05/2023	Bond Future	11.34	Call			3,118.88000	3.11888	2,943,240	10.26	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Put			3,729.28000	3.72928	3,859,020	9.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			635.05000	0.63505	622,010	9.95	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.67	Put			7,008.65000	7.00865	7,233,390	10.00	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			561.81000	0.56181	551,390	10.00	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.53	Put			4,054.97000	4.05497	4,201,050	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,470.10000	1.47010	1,381,020	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			4,082.86000	4.08286	4,230,290	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			507.57000	0.50757	498,780	10.05	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.03	Put			9,723.68000	9.72368	9,946,190	10.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			263.85000	0.26385	251,200	10.21	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.00	Put			5,745.44000	5.74544	5,961,600	9.84	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			805.26000	0.80526	786,260	9.84	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	9.78	Put			6,576.19000	6.57619	6,798,310	9.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			7,370.79000	7.37079	7,597,160	10.05	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			6,374.44000	6.37444	6,249,730	11.04	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,242.83000	1.24283	1,358,860	11.04	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call			7,275.25000	7.27525	7,136,250	11.33	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
R2030	On	03/08/2023	Bond Future	12.89	Put			1,023.76000	1.02376	1,125,500	11.33	0.00	0	35
R2030	On	03/08/2023	Bond Future	11.34	Call			3,038.03000	3.03803	2,979,240	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			5,029.84000	5.02984	5,255,690	9.32	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			1,703.77000	1.70377	1,679,420	9.41	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.65	Put			4,322.56000	4.32256	4,538,950	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,795.75000	2.79575	2,977,700	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,060.62000	3.06062	3,001,280	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,777.75000	2.77775	2,959,150	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,083.30000	3.08330	3,023,400	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,759.86000	2.75986	2,940,700	9.89	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,344.53000	1.34453	1,329,640	9.32	0.00	0	1,07
R2030	On	02/11/2023	Bond Future	10.82	Call			1,678.48000	1.67848	1,553,500	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			4,120.33000	4.12033	4,241,210	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,645.96000	1.64596	1,523,620	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			4,169.67000	4.16967	4,293,190	7.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,662.01000	1.66201	1,538,680	7.49	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			4,144.78000	4.14478	4,267,310	7.49	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>21,45</b>
<b>Total For R2030</b>												<b>8,558,892.00</b>	<b>100</b>	<b>154,65</b>
R2032	On	03/11/2022	Bond Future			11.35690	83.20107	11.32296	83.37077		11.96	0.00	0	115,42
R2032	On	02/02/2023	Bond Future			11.51897	84.73673	11.48244	84.91480		12.67	0.00	0	102,40
R2032	On	04/05/2023	Bond Future			11.65669	82.30442	11.61802	82.48850		12.88	0.00	0	
R2032	On	03/08/2023	Bond Future			11.79668	84.00275	11.75610	84.19136		11.74	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.94572	81.57847	11.90322	81.77112		10.00	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>220,42</b>
R2032	On	03/11/2022	Bond Future	9.31	Call			0.00000	0.00000	0,000	11.58	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			10,955.23000	10.95523	11,124,930	11.58	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			0.00000	0.00000	0,000	11.41	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put			10,660.56000	10.66056	10,830,260	11.41	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			0.00000	0.00000	0,000	11.09	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.92	Put			7,442.18000	7.44218	7,611,880	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			0.01000	0.00001	0,010	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,383.56000	6.38356	6,553,260	8.99	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Call			0.01000	0.00001	0,010	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			6,107.72000	6.10772	6,277,420	8.83	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Put			5,833.01000	5.83301	6,002,700	8.67	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2.50000	0.00250	1,500	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,317.71000	4.31771	4,486,410	9.44	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call			6.18000	0.00618	3,900	9.71	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	Op Intere
R2032	On	03/11/2022	Bond Future	10.56	Put			3,947.36000	3.94736	4,114,780	9.71	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			0.00000	0.00000	0,000	9.61	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			3,429.09000	3.42909	3,592,710	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			20.47000	0.02047	13,860	10.12	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			3,378.19000	3.37819	3,541,280	10.12	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,214.24000	1.21424	1,091,930	12.52	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			581.43000	0.58143	628,820	12.52	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			0.02000	0.00002	0,010	8.67	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			10,074.88000	10.07488	10,244,580	11.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			1,552.90000	1.55290	1,417,770	12.79	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			426.53000	0.42653	461,100	12.79	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			4,729.86000	4.72986	4,561,060	14.61	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			26.19000	0.02619	27,090	14.61	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			18.55000	0.01855	12,470	10.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			51.60000	0.05160	48,370	12.00	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			11,633.27000	11.63327	11,808,110	12.00	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			75.78000	0.07578	71,140	12.00	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			10,733.70000	10.73370	10,907,130	12.00	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			194.73000	0.19473	183,130	11.89	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			8,317.79000	8.31779	8,484,260	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			306.28000	0.30628	288,400	11.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,114.56000	7.11456	7,274,750	11.83	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			341.13000	0.34113	321,490	11.81	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			6,824.66000	6.82466	6,983,090	11.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			450.43000	0.45043	425,050	11.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,075.57000	6.07557	6,228,260	11.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			458.03000	0.45803	432,280	11.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,029.89000	6.02989	6,182,210	11.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			465.84000	0.46584	439,730	11.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,984.46000	5.98446	6,136,420	11.77	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			549.50000	0.54950	519,250	11.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,538.04000	5.53804	5,685,860	11.74	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.67	Call			741.14000	0.74114	703,720	11.87	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			4,838.25000	4.83825	4,978,900	11.87	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,871.26000	2.87126	2,777,280	12.91	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,866.30000	1.86630	1,950,390	12.91	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,319.21000	3.31921	3,216,930	13.11	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,598.19000	1.59819	1,673,980	13.11	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			6,481.76000	6.48176	6,340,530	14.33	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			593.59000	0.59359	630,430	14.33	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			5,192.36000	5.19236	5,346,190	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,536.91000	1.53691	1,506,290	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,158.26000	5.15826	5,311,720	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,700.20000	3.70020	3,836,530	12.75	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,883.58000	8.88358	8,754,260	15.21	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			821.25000	0.82125	876,010	15.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,145.17000	1.14517	1,122,330	12.15	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,092.76000	6.09276	6,254,000	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,520.50000	1.52050	1,490,250	12.31	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,553.42000	1.55342	1,522,660	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,124.30000	5.12430	5,277,620	12.32	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,506.32000	2.50632	2,458,570	12.75	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call			3,403.99000	3.40399	3,390,300	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,432.39000	3.43239	3,607,310	11.74	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,429.29000	3.42929	3,415,170	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,411.14000	3.41114	3,585,630	11.75	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,454.38000	3.45438	3,439,830	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,389.71000	3.38971	3,563,770	11.76	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,790.20000	3.79020	3,769,910	11.88	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,123.99000	3.12399	3,292,310	11.88	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,021.39000	5.02139	5,134,190	9.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,904.90000	1.90490	1,824,580	9.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			4,991.10000	4.99110	5,103,430	9.47	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,870.16000	1.87016	1,790,460	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,051.81000	5.05181	5,164,760	9.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,887.48000	1.88748	1,807,630	9.46	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>0.00</b>	<b>0</b>	<b>244,86</b>
R2035	On	03/11/2022	Bond Future			11.71615	83.38289	11.67702	83.60127		13.61	0.00	0	19,85
R2035	On	02/02/2023	Bond Future			11.87693	84.92196	11.83520	85.14956		14.33	0.00	0	160,25
R2035	On	04/05/2023	Bond Future			12.00789	82.14988	11.96402	82.38454		14.83	0.00	0	
R2035	On	03/08/2023	Bond Future			12.14248	83.84480	12.09666	84.08499		13.56	0.00	0	
R2035	On	02/11/2023	Bond Future			12.28734	81.07205	12.23957	81.31733		11.67	0.00	0	
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>180,14</b>
R2035	On	03/11/2022	Bond Future	9.82	Call			0.00000	0.00000	0,000	13.33	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			11,399.00000	11.39900	11,617,380	13.33	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			0.09000	0.00009	0,050	12.77	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.30	Put			8,247.74000	8.24774	8,466,080	12.77	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1.12000	0.00112	0,620	12.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.13	Put			3,225.46000	3.22546	3,419,920	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			17.28000	0.01728	18,210	15.22	0.00	0	9;
R2035	On	03/11/2022	Bond Future	10.99	Call			33.39000	0.03339	22,090	12.53	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			4,007.76000	4.00776	4,214,840	12.53	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.05	Call			50.18000	0.05018	34,310	12.60	0.00	0	9;
R2035	On	03/11/2022	Bond Future	11.05	Put			3,666.62000	3.66662	3,869,130	12.60	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			82.97000	0.08297	59,050	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,541.58000	6.54158	6,759,460	12.46	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			88.06000	0.08806	62,990	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,171.57000	3.17157	3,364,880	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			93.40000	0.09340	67,120	12.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,117.98000	3.11798	3,310,080	12.71	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			5,360.01000	5.36001	5,142,560	15.22	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			86.23000	0.08623	76,830	13.07	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			11,789.84000	11.78984	12,008,040	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			425.26000	0.42526	390,610	13.10	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			7,350.73000	7.35073	7,543,680	13.10	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			70.82000	0.07082	62,830	13.06	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			12,305.31000	12.30531	12,524,920	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			78.20000	0.07820	69,530	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,046.73000	12.04673	12,265,660	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			652.89000	0.65289	605,040	13.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			6,182.26000	6.18226	6,362,010	13.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			217.83000	0.21783	197,540	13.08	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.30	Put			9,265.68000	9.26568	9,472,990	13.08	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			394.76000	0.39476	362,110	13.09	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,566.26000	7.56626	7,761,210	13.09	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			912.49000	0.91249	851,890	13.43	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,312.00000	5.31200	5,479,000	13.43	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			441.08000	0.44108	405,410	13.10	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,243.90000	7.24390	7,435,830	13.10	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			640.76000	0.64076	593,700	13.22	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,230.18000	6.23018	6,410,720	13.22	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			7,726.88000	7.72688	7,534,410	16.58	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			639.15000	0.63915	674,280	16.58	0.00	0	9;
R2035	On	02/02/2023	Bond Future	10.88	Call			665.04000	0.66504	616,650	13.24	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,134.42000	6.13442	6,313,630	13.24	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			897.25000	0.89725	837,390	13.42	0.00	0	9;
R2035	On	02/02/2023	Bond Future	11.05	Put			5,355.71000	5.35571	5,523,450	13.42	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			2,964.88000	2.96488	2,837,420	14.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.94	Put		2,395.02000	2.39502	2,495,160	14.62	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,088.92000	3.08892	2,958,880	14.68	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,303.07000	2.30307	2,400,630	14.68	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.42	Put		9,620.71000	9.62071	9,824,350	13.78	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		876.96000	0.87696	839,730	13.79	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put		8,685.52000	8.68552	8,882,950	13.79	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		5,976.06000	5.97606	6,146,370	13.97	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,747.18000	1.74718	1,682,290	13.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		5,937.40000	5.93740	6,107,170	13.98	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		322.47000	0.32247	306,630	13.78	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		12,882.45000	12.88245	13,101,270	13.78	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		703.14000	0.70314	672,120	13.78	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,501.11000	2.50111	2,604,630	15.46	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,649.93000	7.64993	7,486,180	16.46	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,491.62000	1.49162	1,562,530	16.46	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,672.08000	1.67208	1,609,370	13.94	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		6,093.12000	6.09312	6,265,070	13.94	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,728.22000	1.72822	1,663,870	13.97	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,766.27000	1.76627	1,700,830	13.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		5,898.92000	5.89892	6,068,140	13.98	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		5,098.29000	5.09829	4,967,150	15.46	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,693.73000	3.69373	3,653,870	13.55	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,256.84000	4.25684	4,457,170	13.55	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,720.85000	3.72085	3,680,480	13.56	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,230.93000	4.23093	4,430,750	13.56	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,666.40000	3.66640	3,627,060	13.54	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,282.59000	4.28259	4,483,440	13.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,363.36000	6.36336	6,538,710	11.04	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		1,946.06000	1.94606	1,875,320	11.05	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,326.28000	6.32628	6,500,820	11.05	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		1,964.59000	1.96459	1,893,340	11.05	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,289.34000	6.28934	6,463,370	11.05	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		1,927.63000	1.92763	1,857,700	11.04	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,14</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>193,28</b>
R2037	On	03/11/2022	Bond Future			11.88432	79.31181	11.84485	79.53317	14.52	921,603,232.20	11,620	24,98
R2037	On	02/02/2023	Bond Future			12.03500	76.51974	11.99304	76.75018	16.16	889,159,378.80	11,620	122,47
R2037	On	04/05/2023	Bond Future			12.16735	78.08404	12.12332	78.32149	15.88	0.00	0	
R2037	On	03/08/2023	Bond Future			12.30579	75.43721	12.25984	75.68023	15.41	0.00	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			12.44021	76.99682	12.39243	77.24500	12.79	0.00	0	
<b>Total R2037 Future</b>											<b>1,810,762,611.00</b>	<b>23,240</b>	<b>147,35</b>
R2037	On	03/11/2022	Bond Future	11.30	Call			92.86000	0.09286	66,880	13.75	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,247.76000	3.24776	3,443,140	13.75	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			98.47000	0.09847	71,250	13.77	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,193.76000	3.19376	3,387,900	13.77	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			104.37000	0.10437	75,870	13.79	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,140.12000	3.14012	3,332,980	13.79	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			663.10000	0.66310	614,840	14.81	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			6,248.32000	6.24832	6,430,500	14.81	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			675.52000	0.67552	626,580	14.82	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			6,199.70000	6.19970	6,381,200	14.82	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			688.09000	0.68809	638,480	14.83	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			6,151.30000	6.15130	6,332,130	14.83	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			753.16000	0.75316	700,210	14.89	0	6
R2037	On	02/02/2023	Bond Future	11.10	Put			5,912.50000	5.91250	6,089,990	14.89	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			2,599.32000	2.59932	2,480,880	16.11	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			2,726.29000	2.72629	2,838,290	16.11	0	6
R2037	On	04/05/2023	Bond Future	11.03	Put			7,500.83000	7.50083	7,688,380	14.79	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			6,339.48000	6.33948	6,513,980	15.04	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			1,707.71000	1.70771	1,644,220	15.05	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			6,299.03000	6.29903	6,472,990	15.05	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,726.55000	1.72655	1,662,510	15.06	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			6,258.97000	6.25897	6,432,380	15.06	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			1,234.45000	1.23445	1,184,550	14.79	0	4
R2037	On	04/05/2023	Bond Future	11.78	Call			2,736.73000	2.73673	2,647,520	15.58	0	4
R2037	On	04/05/2023	Bond Future	11.78	Put			4,626.58000	4.62658	4,774,820	15.58	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			9,196.16000	9.19616	9,019,990	18.43	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			1,201.42000	1.20142	1,262,700	18.43	0	4
R2037	On	04/05/2023	Bond Future	11.30	Call			1,689.20000	1.68920	1,626,250	15.04	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			3,667.85000	3.66785	3,625,470	15.25	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			4,414.64000	4.41464	4,615,280	15.25	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			3,695.02000	3.69502	3,652,120	15.27	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			4,388.04000	4.38804	4,588,160	15.27	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			3,722.00000	3.72200	3,678,850	15.28	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			4,361.31000	4.36131	4,561,180	15.28	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			6,557.19000	6.55719	6,693,080	12.06	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			2,050.79000	2.05079	1,939,710	12.05	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,633.04000	6.63304	6,770,140	12.05	0	

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			2,069.55000	2.06955	1,957,870	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			6,595.03000	6.59503	6,731,530	12.06	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			2,088.42000	2.08842	1,976,130	12.06	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>1,810,762,611.00</b>	<b>23,240</b>	<b>149,86</b>
R2040	On	03/11/2022	Bond Future			11.92818	81.20022	11.89856	81.37858		15.27	440,917,194.60	5,430	15,58
R2040	On	02/02/2023	Bond Future			12.07306	78.19268	12.04140	78.37946		17.03	424,586,252.40	5,430	111,2
R2040	On	04/05/2023	Bond Future			12.19998	79.79132	12.16670	79.98425		16.75	0.00	0	
R2040	On	03/08/2023	Bond Future			12.33243	76.92933	12.29770	77.12694		16.41	0.00	0	
R2040	On	02/11/2023	Bond Future			12.46051	78.51979	12.42442	78.72162		14.21	0.00	0	
<b>Total R2040 Future</b>												<b>865,503,447.00</b>	<b>10,860</b>	<b>126,75</b>
R2040	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			12,142.98000	12.14298	12,321,340	14.90	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call			0.18000	0.00018	0,140	14.26	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	10.60	Put			8,490.95000	8.49095	8,669,270	14.26	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			0.48000	0.00048	0,350	14.13	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.30	Put			3,820.17000	3.82017	3,973,370	14.12	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,178.37000	3.17837	3,314,430	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			1.28000	0.00128	0,850	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			7,094.00000	7.09400	7,271,930	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			38.71000	0.03871	24,030	14.00	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.20	Put			4,437.37000	4.43737	4,601,050	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			74.49000	0.07449	49,330	14.12	0.00	0	1,46
R2040	On	03/11/2022	Bond Future	12.52	Put			126.42000	0.12642	116,770	16.27	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.39	Call			126.88000	0.12688	88,120	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,291.70000	3.29170	3,431,300	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			134.18000	0.13418	93,650	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,234.86000	3.23486	3,372,690	14.25	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			141.76000	0.14176	99,460	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put			7,787.87000	7.78787	7,966,100	14.13	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			225.93000	0.22593	165,620	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			2,689.47000	2.68947	2,807,520	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,392.75000	1.39275	1,229,670	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			784.55000	0.78455	799,830	15.27	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,738.32000	3.73832	3,550,310	16.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			116.65000	0.11665	106,590	15.53	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			12,462.98000	12.46298	12,639,700	15.53	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			125.23000	0.12523	114,550	15.53	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put			12,249.29000	12.24929	12,425,390	15.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	10.93	Call		550.40000	0.55040	515,090	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,581.06000	7.58106	7,732,530	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		580.29000	0.58029	543,530	15.56	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		7,408.40000	7.40840	7,558,420	15.56	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		751.18000	0.75118	706,920	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,643.86000	6.64386	6,786,380	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		764.97000	0.76497	720,130	15.70	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,591.44000	6.59144	6,733,380	15.70	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		779.06000	0.77906	733,620	15.71	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,539.41000	6.53941	6,680,750	15.71	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		881.95000	0.88195	832,540	15.80	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		6,181.69000	6.18169	6,319,060	15.80	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		2,978.76000	2.97876	2,874,840	17.16	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,810.00000	2.81000	2,892,860	17.16	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		3,543.27000	3.54327	3,430,160	17.47	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,383.24000	2.38324	2,456,910	17.47	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,647.05000	3.64705	3,532,380	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,314.17000	2.31417	2,386,280	17.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		13,527.15000	13.52715	13,705,020	15.56	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,994.02000	9.99402	10,157,690	15.57	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,114.52000	1.11452	1,078,990	15.57	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		8,923.50000	8.92350	9,080,900	15.57	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,916.20000	1.91620	1,861,580	15.73	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,515.70000	6.51570	6,654,010	15.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		418.60000	0.41860	403,540	15.56	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		6,473.03000	6.47303	6,610,880	15.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,957.88000	1.95788	1,902,550	15.75	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,430.37000	6.43037	6,567,970	15.75	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,064.69000	2.06469	2,007,060	15.80	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		6,221.00000	6.22100	6,356,300	15.80	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		888.23000	0.88823	858,970	15.57	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		5,961.65000	5.96165	5,849,930	17.57	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,524.82000	2.52482	2,606,030	17.57	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		8,498.69000	8.49869	8,364,660	18.62	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,577.82000	1.57782	1,636,720	18.62	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		1,937.08000	1.93708	1,882,000	15.74	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		4,174.60000	4.17460	4,134,680	16.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,677.17000	4.67717	4,834,860	16.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		4,204.32000	4.20432	4,163,980	16.37	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,649.33000	4.64933	4,806,600	16.37	0.00	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	03/08/2023	Bond Future	12.23	Call			4,233.85000	4.23385	4,193,080	16.38	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			4,621.36000	4.62136	4,778,200	16.38	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,254.65000	7.25465	7,404,450	13.46	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,364.23000	2.36423	2,312,960	13.44	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,336.71000	7.33671	7,487,270	13.44	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,385.07000	2.38507	2,333,120	13.45	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			7,295.74000	7.29574	7,445,620	13.45	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,405.71000	2.40571	2,353,680	13.46	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>11,15</b>
<b>Total For R2040</b>												<b>865,503,447.00</b>	<b>10,860</b>	<b>137,95</b>
R2044	On	03/11/2022	Bond Future			11.90158	78.14152	11.87164	78.32468		16.09	725,153,305.60	9,280	44,6i
R2044	On	02/02/2023	Bond Future			12.03787	75.20271	12.00594	75.39420		17.97	697,881,148.80	9,280	82,6i
R2044	On	04/05/2023	Bond Future			12.15673	76.74031	12.12323	76.93789		17.68	0.00	0	
R2044	On	03/08/2023	Bond Future			12.28043	73.94057	12.24550	74.14294		17.46	0.00	0	
R2044	On	02/11/2023	Bond Future			12.39959	75.46926	12.36333	75.67594		15.84	0.00	0	
<b>Total R2044 Future</b>												<b>1,423,034,454.40</b>	<b>18,560</b>	<b>127,3i</b>
R2044	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	15.36	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			12,310.42000	12.31042	12,493,580	15.36	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			0.22000	0.00022	0,120	14.68	0.00	0	1,6i
R2044	On	03/11/2022	Bond Future	10.60	Put			8,520.59000	8.52059	8,703,650	14.68	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			1.56000	0.00156	0,870	14.54	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,198.33000	3.19833	3,348,510	15.40	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			154.76000	0.15476	120,400	15.42	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,141.10000	3.14110	3,289,900	15.42	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			7,079.71000	7.07971	7,262,180	14.54	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			163.33000	0.16333	127,550	15.44	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,084.32000	3.08432	3,231,700	15.44	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			86.94000	0.08694	64,910	15.24	0.00	0	1,6i
R2044	On	03/11/2022	Bond Future	11.30	Put			3,731.75000	3.73175	3,892,880	15.24	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			146.55000	0.14655	113,570	15.40	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			862.88000	0.86288	811,660	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,385.88000	6.38588	6,526,150	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			878.30000	0.87830	826,430	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			6,333.70000	6.33370	6,473,320	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			893.90000	0.89390	841,380	16.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,281.79000	6.28179	6,420,760	16.63	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			958.25000	0.95825	903,120	16.68	0.00	0	1,3i
R2044	On	02/02/2023	Bond Future	11.20	Put			6,077.06000	6.07706	6,213,420	16.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,593.40000	2.59340	2,493,080	17.79	0.00	0	1,3i



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		3,234.65000	3.23465	3,325,820	17.79	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call		2,903.30000	2.90330	2,796,420	17.97	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		2,939.01000	2.93901	3,023,620	17.97	0.00	0	4,00
R2044	On	04/05/2023	Bond Future	12.00	Put		4,370.65000	4.37065	4,481,100	17.68	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		2,081.20000	2.08120	2,020,710	16.87	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,505.91000	6.50591	6,643,000	16.87	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,103.33000	2.10333	2,042,160	16.88	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,463.00000	6.46300	6,599,410	16.88	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,683.86000	3.68386	3,782,370	18.08	0.00	0	1,50
R2044	On	04/05/2023	Bond Future	11.43	Call		2,125.38000	2.12538	2,063,930	16.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,420.10000	6.42010	6,556,230	16.89	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,918.54000	2.91854	2,841,530	17.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		5,180.82000	5.18082	5,301,390	17.30	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		3,636.19000	3.63619	3,549,060	17.68	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,426.92000	4.42692	4,327,850	18.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,312.28000	4.31228	4,248,130	17.35	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,752.90000	4.75290	4,891,120	17.35	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,252.33000	4.25233	4,189,040	17.33	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		4,810.41000	4.81041	4,949,490	17.33	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,282.26000	4.28226	4,218,540	17.34	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,781.57000	4.78157	4,920,220	17.34	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,607.87000	7.60787	7,748,630	15.19	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,788.02000	2.78802	2,721,990	15.19	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,566.25000	7.56625	7,706,900	15.19	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,744.06000	2.74406	2,678,540	15.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,649.38000	7.64938	7,790,540	15.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,766.14000	2.76614	2,700,220	15.19	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,62</b>
<b>Total For R2044</b>											<b>1,423,034,454.40</b>	<b>18,560</b>	<b>146,98</b>
R2048	On	03/11/2022	Bond Future			11.83529	76.98954	11.81013	77.14703	16.64	61,591,632.00	800	85,9
R2048	On	02/02/2023	Bond Future			11.96463	78.44744	11.93772	78.61263	17.57	62,757,952.00	800	239,60
R2048	On	04/05/2023	Bond Future			12.07702	75.58765	12.04874	75.75842	18.31	0.00	0	10,9
R2048	On	03/08/2023	Bond Future			12.19459	77.10956	12.16510	77.28454	16.82	0.00	0	
R2048	On	02/11/2023	Bond Future			12.30954	74.28055	12.27892	74.45925	14.81	0.00	0	
<b>Total R2048 Future</b>											<b>124,349,584.00</b>	<b>1,600</b>	<b>336,46</b>
R2048	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	16.04	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		13,053.29000	13.05329	13,210,780	16.04	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		0.39000	0.00039	0,220	15.19	0.00	0	8
R2048	On	03/11/2022	Bond Future	10.60	Put		8,319.87000	8.31987	8,477,190	15.19	0.00	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	10.70	Call		1.00000	0.00100	0,580	15.05	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		7,573.57000	7.57357	7,730,640	15.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		137.16000	0.13716	108,270	15.81	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,325.24000	3.32524	3,453,840	15.81	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,387.35000	1.38735	1,266,480	16.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		827.45000	0.82745	864,070	16.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		66.42000	0.06642	49,940	15.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		4,071.26000	4.07126	4,212,270	15.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		122.31000	0.12231	95,820	15.77	0.00	0	8
R2048	On	03/11/2022	Bond Future	11.30	Put		3,445.49000	3.44549	3,576,490	15.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		129.55000	0.12955	101,880	15.79	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,385.13000	3.38513	3,514,950	15.79	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		871.30000	0.87130	824,980	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		6,495.10000	6.49510	6,613,970	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		903.29000	0.90329	855,800	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put		6,387.59000	6.38759	6,505,290	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call		2,233.91000	2.23391	2,150,740	17.04	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.70	Put		3,721.75000	3.72175	3,803,770	17.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call		751.13000	0.75113	709,150	16.06	0.00	0	2,5
R2048	On	02/02/2023	Bond Future	11.00	Put		6,937.14000	6.93714	7,060,350	16.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		840.07000	0.84007	794,910	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		6,603.79000	6.60379	6,723,820	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		855.59000	0.85559	809,850	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		6,549.29000	6.54929	6,668,740	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		232.52000	0.23252	215,430	16.03	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put		10,861.04000	10.86104	11,009,140	16.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		2,087.95000	2.08795	2,035,410	17.38	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		6,673.07000	6.67307	6,791,300	17.38	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,110.45000	2.11045	2,057,480	17.39	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		6,628.39000	6.62839	6,746,190	17.39	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,132.87000	2.13287	2,079,690	17.41	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		6,583.72000	6.58372	6,701,310	17.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,261.43000	4.26143	4,249,180	16.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,710.39000	4.71039	4,873,120	16.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,292.40000	4.29240	4,279,750	16.63	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,681.30000	4.68130	4,843,630	16.63	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,323.46000	4.32346	4,310,410	16.64	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,652.39000	4.65239	4,814,320	16.64	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		2,334.21000	2.33421	2,275,290	14.07	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,351.41000	7.35141	7,471,190	14.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,355.90000	2.35590	2,296,590	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,307.41000	7.30741	7,426,800	14.08	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,377.71000	2.37771	2,318,010	14.09	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,263.62000	7.26362	7,382,620	14.09	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,83</b>
<b>Total For R2048</b>											<b>124,349,584.00</b>	<b>1,600</b>	<b>343,25</b>
R209	On	03/11/2022	Bond Future			11.72728	64.10022	11.68742	64.29365	15.37	0.00	0	15,7!
R209	On	02/02/2023	Bond Future			11.86701	65.28337	11.82483	65.48438	16.24	0.00	0	24,3!
R209	On	04/05/2023	Bond Future			11.98619	63.46289	11.94206	63.66987	16.76	0.00	0	3,4!
R209	On	03/08/2023	Bond Future			12.10574	64.77242	12.05988	64.98417	15.40	0.00	0	
R209	On	02/11/2023	Bond Future			12.23085	62.95928	12.18325	63.17550	13.28	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>43,6!</b>
R209	On	03/11/2022	Bond Future	9.25	Call		0.00000	0.00000	0,000	15.14	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	9.25	Put		13,592.88000	13.59288	13,786,310	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		12,023.37000	12.02337	12,216,800	15.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	14.81	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	10.00	Put		9,013.10000	9.01310	9,206,530	14.81	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.50	Call		423.42000	0.42342	345,500	14.90	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	11.50	Put		1,344.22000	1.34422	1,459,730	14.90	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		1,787.72000	1.78772	1,624,140	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		293.03000	0.29303	322,880	15.85	0.00	0	3,2!
R209	On	03/11/2022	Bond Future	11.01	Call		30.85000	0.03085	20,440	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,449.85000	3.44985	3,632,870	14.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		33.06000	0.03306	22,030	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,399.73000	3.39973	3,582,130	14.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		35.41000	0.03541	23,720	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,349.80000	3.34980	3,531,540	14.19	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		0.46000	0.00046	0,250	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		6,166.20000	6.16620	6,359,420	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.90	Call		13.66000	0.01366	8,480	14.03	0.00	0	1,1!
R209	On	03/11/2022	Bond Future	10.90	Put		4,012.13000	4.01213	4,200,380	14.03	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		28.76000	0.02876	18,950	14.16	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,500.15000	3.50015	3,683,770	14.16	0.00	0	5,0!
R209	On	02/02/2023	Bond Future	10.79	Call		495.48000	0.49548	457,720	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,723.33000	5.72333	5,886,580	14.89	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		505.19000	0.50519	466,870	14.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		5,679.68000	5.67968	5,842,370	14.90	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		485.90000	0.48590	448,700	14.88	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 Interr
R209	On	02/02/2023	Bond Future	10.78	Put		5,767.18000	5.76718	5,930,990	14.88	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,396.36000	1.39636	1,340,950	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,485.19000	5.48519	5,636,760	15.69	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,623.56000	4.62356	4,503,450	17.53	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,075.86000	2.07586	2,162,730	17.53	0.00	0	8,56
R209	On	04/05/2023	Bond Future	11.00	Call		1,229.93000	1.22993	1,179,420	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		5,886.83000	5.88683	6,043,300	15.58	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,365.06000	1.36506	1,310,610	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,556.68000	5.55668	5,709,210	15.67	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,380.66000	1.38066	1,325,730	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,520.85000	5.52085	5,672,900	15.68	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		358.34000	0.35834	340,840	15.57	0.00	0	8,56
R209	On	04/05/2023	Bond Future	10.00	Put		10,498.49000	10.49849	10,687,970	15.57	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,200.55000	3.20055	3,164,780	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,758.83000	3.75883	3,934,810	15.33	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,224.35000	3.22435	3,188,120	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,735.80000	3.73580	3,911,320	15.34	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,177.05000	3.17705	3,141,510	15.32	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,782.22000	3.78222	3,958,430	15.32	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,676.92000	1.67692	1,617,530	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,687.16000	5.68716	5,843,990	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,693.11000	1.69311	1,633,260	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,653.73000	5.65373	5,810,100	12.53	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,661.06000	1.66106	1,602,110	12.52	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,720.97000	5.72097	5,878,240	12.52	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,77</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>97,37</b>
R210	On	03/11/2022	Bond Future			223.84508	223.84508	225.48706	225.48706		0.00	0	10
R210	On	02/02/2023	Bond Future			228.03215	228.03215	229.71893	229.71893		0.00	0	31
R210	On	04/05/2023	Bond Future			229.65148	229.65148	231.36588	231.36588		0.00	0	
R210	On	03/08/2023	Bond Future			234.43883	234.43883	236.19083	236.19083		0.00	0	
R210	On	02/11/2023	Bond Future			236.15108	236.15108	237.92317	237.92317		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
R213	On	03/11/2022	Bond Future			11.23810	78.80220	11.19934	78.97712	11.28	0.00	0	33,00
R213	On	02/02/2023	Bond Future			11.40616	80.25667	11.36446	80.43980	11.93	0.00	0	31,80
R213	On	04/05/2023	Bond Future			11.54145	78.34098	11.49732	78.53010	12.01	0.00	0	
R213	On	03/08/2023	Bond Future			11.68179	79.95703	11.63542	80.15072	10.97	0.00	0	
R213	On	02/11/2023	Bond Future			11.83642	78.05573	11.78777	78.25356	9.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>64,84</b>	
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	11.01		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,119.50000	10.11950	10,294,420	11.01		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	11.01		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,803.23000	9.80323	9,978,150	11.01		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	8.37		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,867.21000	3.86721	4,042,050	7.19		0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,723.26000	3.72326	3,898,020	7.35		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.75		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,770.65000	5.77065	5,945,570	7.75		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.00000	0.00000	0,000	6.81		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,738.67000	4.73867	4,913,590	6.81		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.17000	0.00017	0,090	7.19		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,467.80000	6.46780	6,642,720	8.37		0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.22000	0.00022	0,120	7.24		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,819.18000	3.81918	3,994,000	7.24		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.28000	0.00028	0,150	7.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,771.20000	3.77120	3,945,990	7.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			0.35000	0.00035	0,190	7.35		0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call			53.25000	0.05325	50,310	11.81		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,576.89000	10.57689	10,757,080	11.81		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			270.01000	0.27001	254,500	11.39		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			6,532.49000	6.53249	6,700,110	11.39		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			376.64000	0.37664	355,210	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,674.78000	5.67478	5,836,480	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			382.82000	0.38282	360,970	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,633.11000	5.63311	5,794,390	11.28		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			389.09000	0.38909	366,920	11.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,591.57000	5.59157	5,752,530	11.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			481.94000	0.48194	455,020	11.30		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,113.43000	5.11343	5,269,640	11.30		0.00	0	47
R213	On	02/02/2023	Bond Future	10.43	Call			554.14000	0.55414	523,720	11.34		0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			4,807.75000	4.80775	4,960,460	11.34		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,427.72000	4.42772	4,300,440	13.09		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			862.16000	0.86216	918,010	13.09		0.00	0	97
R213	On	04/05/2023	Bond Future	10.73	Put			4,686.34000	4.68634	4,846,640	11.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,315.62000	1.31562	1,286,440	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			4,655.32000	4.65532	4,815,260	11.47		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,329.81000	1.32981	1,300,260	11.47		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023	Bond Future	10.75	Put		4,624.22000	4.62422	4,783,790	11.47	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,301.33000	1.30133	1,272,510	11.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,015.40000	3.01540	2,931,990	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,121.84000	3.12184	3,232,120	10.85	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,038.21000	3.03821	2,953,800	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,102.75000	3.10275	3,212,030	10.86	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,060.80000	3.06080	2,975,680	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,083.48000	3.08348	3,192,050	10.87	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,403.49000	4.40349	4,565,090	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,632.97000	1.63297	1,597,500	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,457.50000	4.45750	4,619,860	8.84	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,648.52000	1.64852	1,612,680	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,430.43000	4.43043	4,592,420	8.85	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,664.17000	1.66417	1,627,940	8.85	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>70,12</b>
R214	On	03/11/2022	Bond Future			11.81599	61.72582	11.79098	61.85206	16.68	0.00	0	16,4
R214	On	02/02/2023	Bond Future			11.94980	62.86514	11.92308	62.99759	17.63	0.00	0	70,9
R214	On	04/05/2023	Bond Future			12.05799	60.84854	12.02998	60.98545	18.32	0.00	0	
R214	On	03/08/2023	Bond Future			12.16788	62.10393	12.13876	62.24421	17.04	0.00	0	
R214	On	02/11/2023	Bond Future			12.28467	60.08757	12.25448	60.23086	15.82	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>87,42</b>
R214	On	03/11/2022	Bond Future	11.34	Call		135.57000	0.13557	108,760	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,484.94000	2.48494	2,584,370	15.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		143.04000	0.14304	115,150	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,438.78000	2.43878	2,537,130	15.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		150.82000	0.15082	121,830	15.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,392.99000	2.39299	2,490,240	15.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		705.92000	0.70592	669,530	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,188.49000	5.18849	5,284,550	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		718.67000	0.71867	681,820	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,145.72000	5.14572	5,241,320	16.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		731.57000	0.73157	694,260	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,103.16000	5.10316	5,198,300	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		744.62000	0.74462	706,850	16.24	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.10	Put		5,060.83000	5.06083	5,155,510	16.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		2,061.14000	2.06114	1,991,660	17.27	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,677.27000	2.67727	2,740,240	17.27	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,191.92000	5.19192	5,287,440	17.42	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	Opt Intere
R214	On	04/05/2023	Bond Future	11.37	Call		1,783.06000	1.78306	1,741,340	17.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,157.06000	5.15706	5,252,250	17.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,801.69000	1.80169	1,759,640	17.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		5,122.37000	5.12237	5,217,230	17.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,764.53000	1.76453	1,723,140	17.42	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,757.97000	3.75797	3,652,890	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,751.99000	3.75199	3,787,190	16.90	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,783.55000	3.78355	3,678,190	16.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,729.34000	3.72934	3,764,260	16.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,809.42000	3.80942	3,703,560	16.93	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,707.05000	3.70705	3,741,470	16.93	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,072.91000	6.07291	6,177,640	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,114.51000	2.11451	2,076,500	15.07	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,142.23000	6.14223	6,247,510	15.07	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,132.43000	2.13243	2,094,140	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,107.50000	6.10750	6,212,500	15.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,150.43000	2.15043	2,111,870	15.08	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>0.00</b>	<b>0</b>	<b>90,62</b>
<b>Total for Bond</b>											<b>5,179,867,603.64</b>	<b>62,879</b>	<b>1,825,15</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>	

Contract Details	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 ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/11/2022 GOVI			807.44600	807.44600	809.37800	809.37800				32,297,840.00	4	4
GOVI On 02/02/2023 GOVI			822.34900	822.34900	824.33400	824.33400				0.00	0	8
GOVI On 04/05/2023 GOVI			839.11800	839.11800	841.15000	841.15000				0.00	0	
GOVI On 03/08/2023 GOVI			856.41400	856.41400	858.49100	858.49100				0.00	0	
GOVI On 02/11/2023 GOVI			874.10900	874.10900	876.22900	876.22900				0.00	0	
<b>Total GOVI Future</b>										<b>32,297,840.00</b>	<b>4</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			110,320.00000	11.03200	129,640,000			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			110,420.00000	11.04200	129,740,000			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			110,520.00000	11.05200	129,840,000			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			265,060.00000	26.50600	284,910,000			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			264,860.00000	26.48600	284,710,000			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			264,960.00000	26.49600	284,810,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			117,200.00000	11.72000	137,520,000			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	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			117,300.00000	11.73000	137,620,000		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			117,100.00000	11.71000	137,420,000		0.00	0	
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			212,710.00000	21.27100	191,940,000		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			212,610.00000	21.26100	191,840,000		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			212,810.00000	21.28100	192,040,000		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			95,710.00000	9.57100	116,910,000		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			95,810.00000	9.58100	117,010,000		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			95,910.00000	9.59100	117,110,000		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>32,297,840.00</b>	<b>4</b>	<b>86</b>
<b>Total for GOVI</b>												<b>32,297,840.00</b>	<b>4</b>	<b>86</b>
AL37	On	03/11/2022	Index Future			824.60000	824.60000	825.73800	825.73800			0.00	0	
AL37	On	02/02/2023	Index Future			839.82000	839.82000	840.99600	840.99600			0.00	0	
AL37	On	04/05/2023	Index Future			856.94400	856.94400	858.15200	858.15200			0.00	0	
AL37	On	03/08/2023	Index Future			874.60800	874.60800	875.84300	875.84300			0.00	0	
AL37	On	02/11/2023	Index Future			892.67900	892.67900	893.94000	893.94000			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			933.30700	933.30700	935.67300	935.67300			0.00	0	
AL7T	On	02/02/2023	Index Future			950.53300	950.53300	952.96300	952.96300			0.00	0	
AL7T	On	04/05/2023	Index Future			969.91500	969.91500	972.40300	972.40300			0.00	0	
AL7T	On	03/08/2023	Index Future			989.90700	989.90700	992.44900	992.44900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,010.36100	1,010.36100	1,012.95600	1,012.95600			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			819.10500	819.10500	821.03900	821.03900			0.00	0	10
ALBI	On	02/02/2023	Index Future			834.22300	834.22300	836.21000	836.21000			0.00	0	
ALBI	On	04/05/2023	Index Future			851.23400	851.23400	853.26900	853.26900			0.00	0	
ALBI	On	03/08/2023	Index Future			868.77900	868.77900	870.85900	870.85900			0.00	0	
ALBI	On	02/11/2023	Index Future			886.73000	886.73000	888.85300	888.85300			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total 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			314.46400	314.46400	316.68600	316.68600				1,232,698,880.00	392	
IGOV On 02/02/2023 Index Future			320.34600	320.34600	322.61600	322.61600				1,255,756,320.00	392	68
IGOV On 04/05/2023 Index Future			326.95400	326.95400	329.27400	329.27400				0.00	0	
IGOV On 03/08/2023 Index Future			333.76800	333.76800	336.13700	336.13700				0.00	0	
IGOV On 02/11/2023 Index Future			340.73800	340.73800	343.15600	343.15600				0.00	0	
<b>Total IGOV Future</b>										<b>2,488,455,200.00</b>	<b>784</b>	<b>70</b>
<b>Total For IGOV</b>										<b>2,488,455,200.00</b>	<b>784</b>	<b>70</b>
<b>Total for Index</b>										<b>2,488,455,200.00</b>	<b>784</b>	<b>82</b>
JIBAR f On 19/10/2022 Jibar Future			6.45800	93.54200	6.45500	93.54500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.56500	93.43500	6.56000	93.44000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.31500	92.68500	7.33500	92.66500				0.00	0	6
JIBAR f On 18/01/2023 Jibar Future			7.38500	92.61500	7.40000	92.60000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.85000	92.15000	7.86000	92.14000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.91000	92.09000	7.92500	92.07500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.23500	91.76500	8.25000	91.75000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.33000	91.67000	8.29500	91.70500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.36000	91.64000	8.35500	91.64500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.34000	91.66000	8.35000	91.65000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.33000	91.67000	8.33000	91.67000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.44500	91.55500	8.40000	91.60000				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>7,700,620,643.64</b>	<b>63,667</b>	<b>1,827,25</b>
ABCPI On 07/12/2023 Spot Bond			3.84800	330.23840	3.84800	329.65019				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.67614				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.49377				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			10.24500	101.24241	10.24500	101.15953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			12.37500	87.04844	12.37500	86.96281				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.02453				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>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.60696				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>	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.44923				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	101.29553				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>	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.26724				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	103.40819				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	101.12066				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	103.34572				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.37677				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	100.58726				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	

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 29/08/2028 Spot Bond					0.00000	101.85639				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.61827				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.83548				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	101.89631				0.00	1,700,000,000	850,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.02393				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	102.59468				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	100.74891				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	100.63431				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.26713				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 14/10/2024 Spot Bond					0.00000	100.14749				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.14937				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	100.54819				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	101.06754				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.01819				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	100.37594				0.00	0	2,000,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.27562				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.33942				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.31599				0.00	0	500,000,00
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.23262				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.26543				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.29282				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	100.63032				0.00	0	2,000,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.63930				0.00	0	500,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.53471				0.00	50,000,000	50,000,00

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 ABGN03 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>50,000,000</b>	<b>50,000,000</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.50649				0.00	0	1,000,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.79856				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	100.99946				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	100.52714				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	100.55043				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			7.61000	7.61000	7.61000	155.75312				0.00	0	400,000,000
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	51.54727	100.00000	51.12680				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			3.34000	3.34000	3.34000	164.20417				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			3.97000	3.97000	3.97000	216.27437				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			5.05000	5.05000	5.05000	235.95815				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			8.79000	8.79000	8.79000	100.72172				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			9.16000	9.16000	9.16000	108.03013				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			7.32000	104.50525	7.32000	104.44264				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			9.40500	107.25083	9.40500	107.17050				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			9.57000	108.97318	9.57000	108.89017				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			7.76000	102.56713	7.76000	102.50243				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			9.73500	98.06321	9.73500	97.98599				0.00	0	10,000,000.00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.60814	100.00000	13.51700				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			3.55000	331.28454	3.55000	330.70242				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			12.03500	12.03500	12.03500	101.34779				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	100.64616				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	100.62941				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	100.64239				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	100.64239				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	203.26517				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	206.54819				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	100.60126				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.06261				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.15365				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.36382				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.11814				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.33487				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	101.87595				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	100.68071				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	102.95263				0.00	0	

Contract Details	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	105.37647				0.00	0	50,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.42618				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.53702				0.00	0	550,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.01228				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.01374				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			9.46000	96.69895	9.46000	96.62612				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.01616				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.02420				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03421				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.00803				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.17129				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	

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			9.31500	102.11519	9.31500	102.03943				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.31356				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.22032				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.28567				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.05572				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	101.67391				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	101.11598				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	101.22020				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.28553				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	101.74222				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.27812				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.35217				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	101.25287				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B:On 21/08/2025 Spot Bond					0.00000	101.22837				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.31818				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C:On 21/08/2025 Spot Bond					0.00000	101.28716				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.29016				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	101.79107				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			8.18000	101.54769	8.18000	101.48098				0.00	0	13,808,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,808,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>13,808,000,00</b>
AIR04 On 29/05/2024 Spot Bond			10.03000	102.57646	10.03000	102.49466			1,003,000,000,000.00		100,000,000	100,000,00
<b>Total AIR04 SPOT</b>									<b>1,003,000,000,000.00</b>		<b>100,000,000</b>	<b>100,000,00</b>
<b>Total For AIR04</b>									<b>1,003,000,000,000.00</b>		<b>100,000,000</b>	<b>100,000,00</b>
AIR05 On 29/05/2030 Spot Bond			13.24000	88.76416	13.24000	88.67144				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			6.15000	193.66726	6.15000	193.28673				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	100.59374				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	99.93327				0.00	0	

Contract Details	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	100.67925				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	101.79230				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	101.38140				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			5.40000	251.62280	5.40000	251.14341				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			6.01000	217.39733	6.01000	216.97258				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			4.84000	207.50284	4.84000	207.11632				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			5.47500	113.69948	5.47500	113.48246				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	104.69917				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	100.68440				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	100.56082				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.37321				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	101.23992				0.00	0	660,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	101.21705				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	100.75197				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	100.58825				0.00	0	100,000,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.59622				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.26545				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.98500	4.98500	4.98500	111.96135				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			5.55500	5.55500	5.55500	102.72325				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	100.70454				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	100.78827				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	101.51353				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.11654				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			5.58500	112.21736	5.58500	112.00218				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	100.60456				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.17679				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	100.73340				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	100.58357				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	100.58357				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.03761				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	100.84628				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.72957				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.17430				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	100.65995				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	100.67797				0.00	0	



Contract Details	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	100.67797				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	100.78108				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	100.90861				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.13853				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	100.59470				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	100.57513				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	100.65900				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	100.87393				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	103.66531				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	100.51853				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	100.53170				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	100.68444				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	100.93985				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	100.60791				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.08666				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.08720				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			9.77500	9.77500	9.77500	101.91359				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			11.50000	11.50000	11.50000	100.53451				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	99.79914				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	99.77572				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	101.23154				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	100.79867				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	112.46345				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			11.28500	11.28500	11.28500	100.14388				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48! On 01/09/2025 Spot Bond					0.00000	101.18316				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	100.62639				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	100.62639				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	100.58839				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50! On 21/12/2026 Spot Bond			10.85500	96.96956	10.85500	96.88558				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			10.03500	96.58921	10.03500	96.51172				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			10.58500	95.50013	10.58500	95.41943				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			10.58500	95.50013	10.58500	95.41943				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			9.16000	101.98062	9.16000	101.90618				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			11.11000	102.42120	11.11000	102.33096				0.00	0	

Contract Details	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			11.06000	102.40992	11.06000	102.32009				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			10.56000	102.32217	10.56000	102.23636				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			10.56000	102.32217	10.56000	102.23636				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.45086				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.78073				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	99.09192				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			11.19500	101.98544	11.19500	101.89492				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			11.28500	100.71173	11.28500	101.35272				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			11.14500	101.71484	11.14500	101.62495				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	103.01744				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.93135				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	100.91514				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	100.61294				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	100.55843				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	100.72205				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	101.64085				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	94.37818				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			9.60000	101.95525	9.60000	101.87691				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.24417				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.09256				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	99.93950				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	99.93420				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.25533				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.85035				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.74711				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	100.60372				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	93.47552				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	100.59899				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.34301				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	101.80401				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	100.57221				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.25312				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.43293				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	100.65069				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	100.70562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.02387				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	101.92766				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	100.82835				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.25170				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.55821				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.09163				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.37448				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	101.49020				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	100.53494				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	100.67969				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	100.70479				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.25665				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	93.55123				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.55596				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.78274				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.75735				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.11296				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.75705				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	100.62108				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	100.62527				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	101.02658				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	101.54474				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	101.92332				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.46003				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.56384				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	100.90132				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 30/09/2024 Spot Bond					0.00000	100.45300				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	100.78079				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>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.96144				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.76351				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.15699				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.56239				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	100.60013				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.60851				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.57646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.77260				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	100.74237				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	100.70596				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			10.28884	10.28884	10.28884	104.17186				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	100.90150				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			10.62000	10.62000	10.62000	101.75067				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN796 On 31/07/2027 Spot Bond					0.00000	99.74982				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.77398				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.77373				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>	
ASN806 On 15/03/2023 Spot Bond					0.00000	99.92731				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>	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.53404				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	100.39409				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.42614				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.23980				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	100.70978				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	90.80630				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.25049				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.29082				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.29022				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.18258				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.16292				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.16292				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>	
ASN834 On 31/01/2025 Spot Bond					0.00000	99.74994				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.65843				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	99.99993				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	99.99993				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	99.99993				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	99.93240				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	100.15421				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.90164				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.90096				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond					0.00000	99.89895				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.75448				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.75581				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>	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.60023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.61714				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>	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.15706				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>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.04728				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>	
ASN86: 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>	
ASN86: On 29/10/2025 Spot Bond					0.00000	99.77576				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>	
ASN86: On 25/04/2042 Spot Bond					0.00000	102.00257				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>	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.43103				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>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.81860				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>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.81860				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>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.69894				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.70374				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.70374				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.54822				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.56250				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.70912				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.70076				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.70946				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.86129				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.01847				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>	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.56000				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.74241				0.00	0	
<b>Total ASN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			11.73500	105.00210	11.73500	102.40180				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	100.69239				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.78746				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	100.59175				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	101.01818				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	100.87492				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	100.81259				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	100.79351				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	100.71887				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	100.73156				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	100.74527				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	100.75674				0.00	0	
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.60827				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.53941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.44992				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN934 On 06/02/2023 Spot Bond					0.00000	100.31026				0.00	0	
<b>Total ASN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN935</b>										<b>0.00</b>	<b>0</b>	
ASN935 On 20/12/2027 Spot Bond					0.00000	100.65403				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.26342				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN937 On 31/01/2030 Spot Bond					0.00000	99.76404				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.11951				0.00	0	
<b>Total ASN940 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN940</b>										<b>0.00</b>	<b>0</b>	
ASN940 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,500,000.00
<b>Total ASN941 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000.00</b>
<b>Total For ASN941</b>										<b>0.00</b>	<b>0</b>	<b>11,500,000.00</b>
ASN941 On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000.00	
<b>Total ASN943 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000.00</b>
<b>Total For ASN943</b>										<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000.00</b>
ASN943 On 20/06/2027 Spot Bond					0.00000	100.50398				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.03046				0.00	0	525,000.00
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>525,000.00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>525,000.00</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	101.52192				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW33 On 13/10/2023 Spot Bond			7.74500	98.71952	7.74500	98.65771				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.19746				0.00	73,000,000	73,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>73,000,000</b>	<b>73,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>73,000,000</b>	<b>73,000,000</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.91693				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.19638				0.00	0	800,000,000
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	<b>800,000,000</b>
BAW38 On 12/07/2027 Spot Bond					0.00000	100.50173				0.00	0	1,900,000,000
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,000</b>
BAWGL On 22/08/2025 Spot Bond					0.00000	101.12347				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	101.15278				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>	
BAYA7 On 31/03/2026 Spot Bond			12.48500	12.48500	12.48500	99.85121				0.00	0	3,000,000,000
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.84232				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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.71100				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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.00948				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>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.80713				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.83251				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 31/12/2023 Spot Bond					0.00000	100.66024				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.66292				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.79137				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.17217				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.68361				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.78276				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.61912				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.63267				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.61861				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>	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.51718				0.00	0	860,000,00
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	<b>860,000,00</b>
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.61315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.75931				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>	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.66139				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>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.66047				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>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.64112				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.73050				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.94139				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>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.74488				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.15030				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.73088				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.72552				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.73050				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.73088				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.59000	9.59000	9.59000	93.90098				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	101.77122				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.06272				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	100.86115				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>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.86877				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.63347				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	78.72624				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	95.75499				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	78.69642				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	104.77455				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>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.47003				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.70857				0.00	1,375,000,000	1,375,000,000
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>1,375,000,000</b>	<b>1,375,000,000</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>1,375,000,000</b>	<b>1,375,000,000</b>
BID11 On 15/11/2023 Spot Bond			8.22000	105.58963	8.22000	105.52031				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.09866				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	99.85830				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.22478				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	100.53298				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	100.54582				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.75805				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.22651				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	97.04100				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	85.96100				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.99400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	41.30200				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	101.25603				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	100.47131				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.17490				0.00	2,340,000,000	1,170,000,000
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>2,340,000,000</b>	<b>1,170,000,000</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>2,340,000,000</b>	<b>1,170,000,000</b>
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.18056				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.11823				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.43884				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	100.33798				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	101.52315				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	101.56632				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.27754				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	101.42599				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	100.51727				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.88145				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	101.44823				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	101.31566				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.08500	106.39086	9.08500	106.31340				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			9.38500	107.53300	9.38500	107.45218				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.93500	103.73215	9.93500	103.64882				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.97500	10.97500	10.97500	99.70494				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	102.19225				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.34336				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.42218				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	99.91603				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	99.91178				0.00	0	150,000,00
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CGR52 On 30/06/2025 Spot Bond					0.00000	100.62075				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	103.05278	4.77000	101.44800				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.27700				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	100.58483				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			9.23500	102.67036	9.23500	102.59357				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	106.74046	8.70700	104.47100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.94394				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.49434				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			11.57500	99.67253	11.57500	99.57963				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	110.89008	6.50000	102.58200				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.03900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.42091				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.41177				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			6.04000	155.14098	6.04000	154.83791				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			8.15000	148.29031	8.15000	147.97605				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.46852				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>	
CLN49 On 04/09/2024 Spot Bond			8.88000	103.37068	8.88000	103.29628				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.34444				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.25003				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.87979				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	99.93624				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.71277				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>	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.65491				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	100.71175				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			10.39000	99.82949	10.39000	99.74446				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.23835				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	100.74915				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.04406				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	100.74922				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.16262				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.01226				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.97816				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.25735				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.74915				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.63826				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.01880				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			10.81500	101.64660	10.81500	101.55937				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.58010				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.91217				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.10454				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 20/12/2023 Spot Bond					0.00000	146.91100				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.26247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			10.28500	100.89308	10.28500	100.81062				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			10.33500	100.12335	10.33500	100.03977				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.42500	103.86562	10.42500	103.77960				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.47500	10.47500	10.47500	307.12820				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 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>	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.44799				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>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.43391				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.19955				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.11253				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	137.33800				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	101.50925				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.78500	102.94443	10.78500	102.86556				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.28500	104.22313	10.28500	104.13795				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.80074				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>	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.25903				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>	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.43916				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>	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.92271				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>	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.44149				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>	
CLN57 On 12/11/2025 Spot Bond			10.51500	103.09643	10.51500	103.01034				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>	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.49117				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>	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.44730				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>	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.69250				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.68841				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.01654				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.44020				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.49186				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.76961				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.01736				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.27444				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.01535				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.26981				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.61118				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.62717				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.46286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.46000	155.14222	4.46000	124.52565				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.51135				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.66967				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.18378				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			9.75500	9.75500	9.75500	102.61508				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.42323				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	100.70684				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	100.61118				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	100.61118				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	101.45500				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			9.34000	9.34000	9.34000	100.84484				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	101.49814				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>	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.61232				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.78755				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.09493				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.21006				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.91500	104.21110	9.91500	104.12847				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	99.93552				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	101.91257				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	100.86081				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	101.22096				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>	



Contract Details	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 CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 20/12/2029 Spot Bond					0.00000	92.71200				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>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.18690				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	100.73230				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.03509				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	101.69651				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	101.69579				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	91.48000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.91109				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			7.53000	102.53281	7.53000	102.47058				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.43106				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.34945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			13.29500	59.33419	13.29500	78.28089				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.15666				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			10.98500	98.15454	10.98500	98.06901				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.42592				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.16849				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.30577				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	101.49349				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	103.90586				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.17113				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.42078				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	101.55967				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64( On 19/08/2025 Spot Bond					0.00000	101.52362				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 17/10/2023 Spot Bond					0.00000	100.08729				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 21/11/2024 Spot Bond					0.00000	101.17603				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.60159				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 29/01/2024 Spot Bond					0.00000	101.96912				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.60245				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 19/08/2025 Spot Bond					0.00000	101.54174				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 31/05/2026 Spot Bond					0.00000	101.02332				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	101.42078				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/11/2022 Spot Bond					0.00000	101.19766				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	101.42078				0.00	720,000,000	360,000,000
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For CLN652</b>										<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
CLN65( On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.49500				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.70097				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	100.57675				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	101.07315				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.46200				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	97.19300				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	115.03300				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	140.64400				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	101.19864				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	99.46446				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	101.64696				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	104.49137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.90179				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.10315				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>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.54075				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>	
CLN671 On 31/01/2025 Spot Bond			5.01198	158.62094	5.01198	128.66569				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			5.01198	158.62094	5.01198	128.66652				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.56645				0.00	0	830,000,00
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
CLN676 On 19/08/2025 Spot Bond					0.00000	101.63497				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.58276				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.09153				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>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.46915				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.80705				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.56182				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>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.57483				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	101.64521				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	100.66385				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	100.66362				0.00	0	900,000,00
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
CLN690 On 21/12/2026 Spot Bond					0.00000	102.97995				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	100.59846				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	100.59515				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	101.68718				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	85.89492				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	84.38766				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	104.83728				0.00	3,000,000,000	1,500,000,00
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN699</b>										0.00	3,000,000,000	1,500,000,000
CLN700 On 28/02/2023 Spot Bond					0.00000	100.93153				0.00	0	
<b>Total CLN700 SPOT</b>										0.00	0	
<b>Total For CLN700</b>										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.33514				0.00	0	
<b>Total CLN701 SPOT</b>										0.00	0	
<b>Total For CLN701</b>										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.28578				0.00	0	
<b>Total CLN702 SPOT</b>										0.00	0	
<b>Total For CLN702</b>										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.77977				0.00	0	
<b>Total CLN704 SPOT</b>										0.00	0	
<b>Total For CLN704</b>										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.45540				0.00	0	
<b>Total CLN705 SPOT</b>										0.00	0	
<b>Total For CLN705</b>										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.66922				0.00	0	
<b>Total CLN707 SPOT</b>										0.00	0	
<b>Total For CLN707</b>										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.37132				0.00	0	200,000,000
<b>Total CLN708 SPOT</b>										0.00	0	200,000,000
<b>Total For CLN708</b>										0.00	0	200,000,000
CLN708 On 26/08/2025 Spot Bond					0.00000	100.58342				0.00	0	
<b>Total CLN709 SPOT</b>										0.00	0	
<b>Total For CLN709</b>										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.87522				0.00	0	
<b>Total CLN710 SPOT</b>										0.00	0	
<b>Total For CLN710</b>										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.11735				0.00	0	
<b>Total CLN711 SPOT</b>										0.00	0	
<b>Total For CLN711</b>										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.65592				0.00	0	
<b>Total CLN712 SPOT</b>										0.00	0	
<b>Total For CLN712</b>										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.29071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.58666				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58666				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	100.58666				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	81.91729				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	100.66972				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	80.91775				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	81.23910				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	100.89295				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	81.94697				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	100.54692				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	100.54692				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.54692				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.55503				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	100.55503				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	100.55503				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	84.43724				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	85.47166				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	86.10786				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	100.59490				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	100.68031				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	95.24498				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	100.96931				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.22022				0.00	0	500,000,00
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CLN738 On 20/06/2026 Spot Bond					0.00000	105.83600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.95709				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.40363				0.00	6,780,000,000	3,390,000,00
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>6,780,000,000</b>	<b>3,390,000,00</b>
<b>Total For CLN741</b>										<b>0.00</b>	<b>6,780,000,000</b>	<b>3,390,000,00</b>
CLN741 On 31/03/2032 Spot Bond					0.00000	100.58017				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.66105				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.96300				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.13358				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.20189				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.59508				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.90995				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.72266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.40143				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.63232				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.05125				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	100.65253				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	100.62705				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	99.93678				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.47278				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	99.96225				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	93.66307				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.63232				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	100.70175				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	105.32265				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	96.86817				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	82.33231				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	87.77380				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.16051				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.74553				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.36000	7.36000	7.36000	119.67269				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.08783				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.28153				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	101.69971				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	101.71077				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	101.79222				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	101.92098				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	101.76610				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	101.79044				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.54822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.52998				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.54822				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.43418				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.26685				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.92115				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.67100				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.92115				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.92800				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.92115				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.54828				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.92115				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	101.92130				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.93192				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	101.93192				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.16391				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	87.20575				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	101.71741				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.04013				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	101.94311				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.17097				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	101.78822				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	100.55029				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.59000	93.97351	9.59000	93.90098				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.55422				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 21/07/2025 Spot Bond					0.00000	99.99992				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.92115				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.92138				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.94311				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.69973				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.92115				0.00	0	900,000,00
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
CLN82 On 31/07/2025 Spot Bond					0.00000	101.92138				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>	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.54829				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN82 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>	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.92138				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	101.92138				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	101.92103				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	101.92138				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	88.10793				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	101.92115				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	104.01289				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	100.91738				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	101.92103				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.96000	9.96000	9.96000	100.55611				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>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.15691				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	101.15706				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.15707				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.15697				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.54828				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	100.59436				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.51749				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	99.39600				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.85400				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.39600				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	100.84274				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.69150				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>	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.68934				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.54829				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.54828				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.54792				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	102.06527				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	100.70882				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	100.60023				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	100.63543				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	100.68820				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	100.70494				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	100.74321				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.11351				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.90324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.02680				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	100.64214				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	100.59184				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	100.82200				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	105.99142				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	94.97700				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	97.65100				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	102.41585				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	86.77298				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>	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.65561				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	101.67761				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN877 On 31/07/2027 Spot Bond					0.00000	101.66654				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	83.28517				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	101.15691				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	100.61280				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	102.14122				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	102.11095				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	99.94192				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	101.36905				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	100.42323				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	100.42080				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.93642				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>	
CLN882 On 31/01/2030 Spot Bond					0.00000	101.30043				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.69669				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>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.48403				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>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.48403				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>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.30442				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>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.45405				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>	
CLN887 On 15/09/2027 Spot Bond			5.60000	5.60000	5.60000	121.43362				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>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.58682				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.53138				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.47595				0.00	0	
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN893</b>										<b>0.00</b>	<b>0</b>	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.44516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.45793				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.39742				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.33846				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.85000	106.04814	9.85000	105.96459				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			11.55500	103.55385	11.55500	103.45855				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			10.94000	102.68041	10.94000	102.59080				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			9.31500	100.42859	9.31500	100.35478				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			13.34500	88.67198	13.34500	88.57761				0.00	0	
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.93500	93.69896	11.93500	93.60997				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	100.90051				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.15651				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.27978				0.00	0	500,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.68500	10.68500	10.68500	103.91899				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.07870				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.43522				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	101.65248				0.00	0	
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.18746				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	100.55958				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	100.48397				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	100.59523				0.00	0	1,000,000,00
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
DTF004 On 14/09/2025 Spot Bond					0.00000	100.61117				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			7.83000	102.23659	7.83000	102.17256			12,841,200,000,000.00		1,640,000,000	410,000,00
<b>Total DV23 SPOT</b>									<b>12,841,200,000,000.00</b>		<b>1,640,000,000</b>	<b>410,000,00</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 DV23</b>									12,841,200,000,000.00	1,640,000,000	410,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	78.05499	100.00000	77.58097			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	78.05499	100.00000	77.58097			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			9.40000	102.09027	9.40000	102.01385			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	101.73773	9.69000	101.65928			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.73773	9.69000	101.65928			0.00	0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV27 On 02/02/2027 Spot Bond			10.88500	97.17261	10.88500	97.08867			0.00	0	
<b>Total DV27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.16000	92.89951	12.16000	92.81015			0.00	0	97,000,000
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>97,000,000</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>97,000,000</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81012	10.10000	101.72838			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81012	10.10000	101.72838			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	99.93906			0.00	0	
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.01724			0.00	0	10,000,000,000
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	99.58200			0.00	0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.13850			0.00	0	
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>									<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.16108			0.00	0	
<b>Total DVF27 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	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 DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.71648				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.80207				0.00	0	70,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.27165				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	99.79837				0.00	1,080,000,000	540,000,00
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,00</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.17796				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	99.79042				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	102.21059				0.00	0	1,100,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.56307				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.41730				0.00	0	109,000,00
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.77506				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			8.79000	102.56788	8.79000	102.49479				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			5.66000	115.05344	5.66000	114.83128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.47500	101.26359	5.47500	101.07031				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	147.80765	2.25000	147.56357				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			4.23000	157.28076	4.23000	159.17582				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			4.19500	144.82997	4.19500	144.56824				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.20000	139.74022	4.20000	139.48763				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			5.48000	118.41102	5.48000	118.18467				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			5.44500	103.82172	5.44500	103.62379				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	147.80765	2.25000	147.56357				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	164.33223				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	161.66325				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	151.31508				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	125.61637				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	124.75013				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.49001				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.93773				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.63447				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	110.35723				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.32210				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	92.91082				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	97.94286				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	100.69758				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	104.00248				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	98.93592				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.99500	103.41876	10.99500	103.32856				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			13.06000	13.06000	13.06000	95.42092				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			13.11000	13.11000	13.11000	93.76222				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			11.08500	11.08500	11.08500	102.24879				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.08500	11.08500	11.08500	101.73693				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			13.03500	13.03500	13.03500	97.18900				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			12.29500	12.29500	12.29500	99.00233				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			15.53500	15.53500	15.53500	92.52110				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.26568				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	100.81301				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	100.70698				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	101.45906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.98758				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.07725				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	100.85468				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	100.68679				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.86165				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	101.37396				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.64172				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.33069				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.35320				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.75119				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.78243				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.53397				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>	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.24718				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>	
EQT009 On 11/11/2022 Spot Bond					0.00000	101.29983				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.52491				0.00	0	1,000,000,00
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.31579				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>	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.36908				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>	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.34234				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>	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.39563				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>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.34263				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>	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.28038				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>	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.33367				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.48000	103.03627	7.48000	102.97415				0.00	0	25,702,675,10
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,702,675,10</b>

Contract Details	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 ES23</b>										<b>0.00</b>	<b>0</b>	<b>25,702,675,10</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.39113	10.00000	102.30913				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.00500	94.32066	10.00500	94.24479			10,005,000,000,000.00		1,000,000,000	9,802,223,70
<b>Total ES26 SPOT</b>									<b>10,005,000,000,000.00</b>		<b>1,000,000,000</b>	<b>9,802,223,70</b>
<b>Total For ES26</b>									<b>10,005,000,000,000.00</b>		<b>1,000,000,000</b>	<b>9,802,223,70</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.46646	7.85000	100.40272				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.64000	70.82507	12.59500	70.95868			47,059,743,840,000.00		3,723,081,000	21,917,261,00
<b>Total ES33 SPOT</b>									<b>17,059,743,840,000.00</b>		<b>3,723,081,000</b>	<b>21,917,261,00</b>
<b>Total For ES33</b>									<b>17,059,743,840,000.00</b>		<b>3,723,081,000</b>	<b>21,917,261,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.79638	7.50000	100.73490				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			12.85000	69.10892	12.82000	69.19593			567,500,599,780,000.00		44,163,470,800	35,920,612,90
<b>Total ES42 SPOT</b>									<b>17,500,599,780,000.00</b>		<b>44,163,470,800</b>	<b>35,920,612,90</b>
<b>Total For ES42</b>									<b>17,500,599,780,000.00</b>		<b>44,163,470,800</b>	<b>35,920,612,90</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.97726	8.50000	99.90907				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			12.02500	12.02500	12.02500	100.37957				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			14.56000	14.56000	14.56000	95.32481				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	101.91775				0.00	1,754,000,000	438,500,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>1,754,000,000</b>	<b>438,500,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>1,754,000,000</b>	<b>438,500,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.46154				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.17121				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.36397				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.78243				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	100.99933				0.00	0	500,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.92979				0.00	98,000,000	49,000,00
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>98,000,000</b>	<b>49,000,00</b>
<b>Total For FIFG01</b>										<b>0.00</b>	<b>98,000,000</b>	<b>49,000,00</b>
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.68738				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.18523				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.25067				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.26704				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.40818				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	104.33050				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	104.46036				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.88919				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			9.66500	105.52897	9.66500	105.44735				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.20992				0.00	0	95,500,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,500,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>95,500,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	101.66903				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			9.58500	95.95477	9.58500	95.88076				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	101.89648				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					0.00000	100.54134				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.55055				0.00	0	
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			3.65000	330.93294	3.65000	330.34879				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			3.36500	3.36500	3.36500	164.11428				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			3.89000	217.52805	3.89000	217.13947				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.93000	4.93000	4.93000	112.32539				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			5.36500	5.36500	5.36500	229.51516				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.56000	95.90855	5.56000	95.72438				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			5.52000	97.47780	5.52000	97.29137				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			9.09000	9.09000	9.09000	83.80563				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			9.15000	9.15000	9.15000	82.86162				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			4.64000	4.64000	4.64000	159.60934				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 17/07/2027 Spot Bond					0.00000	101.40421				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.48602				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	101.89478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC271 On 30/01/2023 Spot Bond			9.96400	9.96400	9.96400	101.98024				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>	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.17938				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>	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.65077				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC280 On 27/02/2023 Spot Bond			5.30000	5.30000	5.30000	121.63034				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	101.82856				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	100.58146				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			5.13000	5.13000	5.13000	119.45905				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	100.58111				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	101.38443				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	101.40270				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	101.00510				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>	

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 25/04/2023 Spot Bond					0.00000	100.55665				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.10826				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.18494				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.22060				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.05393				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.07336				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	100.57098				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	100.64056				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	100.69260				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	97.26691				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	100.72918				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	101.80445				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.63385				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.69232				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>	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.80121				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.64621				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.40382				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.80602				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 27/12/2022 Spot Bond					0.00000	101.01233				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.45308				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.39649				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	100.75945				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.06759				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.42904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.79959				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.57870				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.73566				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.07881				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	102.22637				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.93813				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.84496				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.08805				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.17269				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.11644				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2023 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	102.00772				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	101.95120				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	101.96857				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	101.58330				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	101.96219				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	101.83667				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	100.48269				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	101.65382				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	101.68468				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.02502				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	90.28122				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.15172				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	89.00783				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	89.16984				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	99.90364				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	99.90396				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	90.66033				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.06926				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	87.25164				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	87.08963				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	100.58928				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	100.76014				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	100.65464				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	101.27240				0.00	0	

Contract Details	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	101.27240				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.24884				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.24884				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	101.17861				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	101.99294				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	99.90108				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	101.83576				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.51802				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	101.62854				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	100.63193				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	101.99290				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	99.99995				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			14.85500	14.85500	14.85500	97.72064				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	99.99993				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	99.99959				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.05006				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			11.39000	11.39000	11.39000	99.71461				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	100.87620				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	101.88334				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			13.55500	13.55500	13.55500	103.78593				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			11.38500	11.38500	11.38500	101.85822				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.41919				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.20657				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	100.82826				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			11.74500	11.74500	11.74500	99.40488				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	101.99294				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	102.15246				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.28102				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	102.23733				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	101.25158				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	101.22665				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	94.32699				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	102.15226				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	101.27556				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	102.21954				0.00	0	

Contract Details	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	101.99294				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	100.70882				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	100.72169				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	100.72169				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	101.18515				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	101.99283				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	100.55024				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	100.57844				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	100.66310				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	101.42399				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	101.53215				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	101.29746				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	101.37904				0.00	0	900,000,00
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
FRC43: On 31/08/2027 Spot Bond					0.00000	101.27370				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	101.34961				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	101.04394				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	100.65581				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			10.27500	10.27500	10.27500	100.81182				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	100.38060				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	100.38574				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>	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.48572				0.00	0	
<b>Total FRC440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC440</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC441 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC441</b>										<b>0.00</b>	<b>0</b>	
FRC44: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC442 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC442</b>									<b>0.00</b>	<b>0</b>	
FRC44: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000
<b>Total FRC443 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For FRC443</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
FRC44: On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRC444 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC444</b>									<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.05000	107.69911	5.05000	107.49644			0.00	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			5.32500	115.75850	5.32500	115.53891			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	101.58465			0.00	0	88,326,000
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>88,326,000</b>
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>88,326,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.15273			0.00	880,000,000	440,000,000
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>880,000,000</b>	<b>440,000,000</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.77261			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	102.73669			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	101.93712			0.00	0	
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.08954			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	100.43902			0.00	0	
<b>Total FRJ27S SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>									<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.08746			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.01341				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	99.97283				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	100.52537				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			4.78800	4.78800	4.78800	104.05456				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			5.29500	5.29500	5.29500	115.95552				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.66922				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 31/01/2038 Spot Bond			5.43500	114.24424	5.43500	114.02653				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			5.38000	229.65084	5.38000	229.21368				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.57500	112.35114	5.57500	112.13579				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	229.21368				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			4.54000	160.25107	4.54000	159.95708				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	113.58393	3.70500	113.38312				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.37500	115.06724	5.37500	114.84851				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.50000	227.25368	5.50000	226.81889				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.55000	226.26381	5.55000	225.83001				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.72000	163.13291	3.72000	162.84431				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.58000	225.67236	5.58000	225.23916				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.57500	112.35114	5.57500	112.13579				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.33000	212.81753	4.33000	212.42982				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			6.32500	102.82818	6.32500	102.62499				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.54000	210.61049	4.54000	210.22327				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.60000	209.98473	4.60000	209.59763				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			6.09000	215.89865	6.09000	215.47546				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			6.27500	103.43197	6.27500	103.22799				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.57500	5.57500	5.57500	112.13579				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.55500	112.61927	5.55500	112.40360				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.41000	211.97365	4.41000	211.58611				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.86000	220.24154	5.86000	219.81387				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.54000	210.61049	4.54000	210.22327				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.54000	210.61049	4.54000	210.22327				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.94100	216.97599	3.94100	216.58754				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.49000	160.42498	4.49000	160.13131				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.89000	206.99002	4.89000	206.60363				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.93000	206.58080	4.93000	206.19450				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.46000	160.52943	4.46000	160.23596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.40500	212.02628	4.40500	211.63873				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	206.09238				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>	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.09498				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>	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.70632				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>	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.58946				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>	
FRS184 On 16/11/2023 Spot Bond					0.00000	147.53989				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	130.03333				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	180.80254				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	281.10812				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.44555				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19( On 05/08/2025 Spot Bond					0.00000	101.60328				0.00	0	107,400,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,400,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>107,400,00</b>
FRS20( On 12/08/2025 Spot Bond					0.00000	101.44353				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	101.11397				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	100.16006				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>	
FRS20( On 18/11/2024 Spot Bond					0.00000	101.25097				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>	
FRS21( 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>	
FRS21( 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>	
FRS21( 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>	
FRS22( On 20/12/2024 Spot Bond					0.00000	100.52474				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.57870				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					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>	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.43157				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	118.21160				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.72160				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.21855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.13926				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	69.30217				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.21844				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	101.43469				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.06220				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	93.95471				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	100.88917				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	106.83884				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	100.78576				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	101.21591				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.54337				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.69275				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.54626				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>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.54393				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.64207				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>	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.76331				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>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.53855				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>	
FRS28 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>	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.56716				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.91000	10.91000	10.91000	93.76241				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.91000	10.91000	10.91000	93.76241				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.91312				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.01268				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			12.20400	12.20400	12.20400	88.83127				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.27073				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	86.62176				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	91.24960				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	103.67701				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.37090				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.35689				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.35495				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.99294				0.00	0	900,000,00
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS308 On 31/07/2023 Spot Bond					0.00000	101.19972				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>	
FRS309 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS31( On 21/09/2023 Spot Bond			10.08500	10.08500	10.08500	101.29178				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>	
FRS311( On 21/09/2023 Spot Bond					0.00000	100.63969				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>	
FRS312( On 28/09/2025 Spot Bond					0.00000	102.37268				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS36( On 07/12/2023 Spot Bond			3.16000	3.16000	3.16000	332.08703				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37( On 07/12/2023 Spot Bond			2.54000	334.86715	2.54000	334.30598				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43( On 07/12/2023 Spot Bond			2.90000	2.90000	2.90000	333.01488				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	101.58705				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			5.27500	106.07050	5.27500	105.86970				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			4.87000	66.69981	4.87000	111.14400				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			3.61000	3.61000	3.61000	163.23651				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			3.89000	3.89000	3.89000	162.24047				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			3.96000	3.96000	3.96000	329.25603				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			7.64000	7.64000	7.64000	101.12334		25,059,200,000,000.00		3,280,000,000	1,640,000,00
<b>Total FRX23 SPOT</b>								<b>25,059,200,000,000.00</b>		<b>3,280,000,000</b>	<b>1,640,000,00</b>
<b>Total For FRX23</b>								<b>25,059,200,000,000.00</b>		<b>3,280,000,000</b>	<b>1,640,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.99000	107.31367	8.99000	107.23635		0.00		0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>		<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.83500	104.55346	8.83500	104.47980		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			9.54000	100.45936	9.54000	100.38223		0.00		0	114,371,00
<b>Total FRX26 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>114,371,00</b>
<b>Total For FRX26</b>								<b>0.00</b>		<b>0</b>	<b>114,371,00</b>
FRX27 On 07/03/2027 Spot Bond			9.70500	102.99453	9.70500	102.91367		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			9.59500	104.72649	9.59500	104.64650		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			10.95000	96.31001	10.95000	96.22635		0.00		0	
<b>Total FRX30 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRX30</b>								<b>0.00</b>		<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			11.22500	92.44536	11.22500	92.36309		0.00		0	
<b>Total FRX31 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRX31</b>								<b>0.00</b>		<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			11.32000	96.11092	11.32000	96.02373		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			12.18000	68.30277	12.18000	68.23624		0.00		0	
<b>Total FRX45 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRX45</b>								<b>0.00</b>		<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.27170		0.00		0	
<b>Total FS6A3 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FS6A3</b>								<b>0.00</b>		<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11897		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.07805				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.10584				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.11402				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>	
FST3A On 20/10/2024 Spot Bond					0.00000	100.01868				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.01950				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.01990				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	101.61422				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	100.95437				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.06280				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.38531				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.07235				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.12196				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.46261				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			4.53000	117.76773	4.53000	117.55153				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.14259				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.35900	101.84493	8.35900	101.77621				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	100.60564				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			8.09500	102.80549	8.09500	102.73828				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>	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90219				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	100.89442				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	101.61236				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	102.26674				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	100.51500				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.71704				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.14572				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	100.97623				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.09441				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.39664				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	100.81700				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	100.57478				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.46805				0.00	0	10,000,000,00
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	99.78958				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	101.11031				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.37493				0.00	0	500,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.56029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.24924				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.49631				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.22748				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.67298				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	100.66457				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.08867				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>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.60607				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	100.54828				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>	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.36283				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.42020				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.42177				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.57644				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>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.99017				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	100.57000				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	100.54345				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.79338				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	100.72341				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>	
HILB14 On 19/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
<b>Total HILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For HILB14</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	100.46910				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.46349				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.48888				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			3.77000	330.51174	3.77000	329.92513				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			3.95000	3.95000	3.95000	333.86321				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total For HWAY24</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.29500	96.81867	11.29500	96.73198		21,008,700,000,000.00	1,860,000,000	1,930,000,00	
<b>Total HWAY30 SPOT</b>								<b>21,008,700,000,000.00</b>	<b>1,860,000,000</b>	<b>1,930,000,00</b>	
<b>Total For HWAY30</b>								<b>21,008,700,000,000.00</b>	<b>1,860,000,000</b>	<b>1,930,000,00</b>	
HWAY3 On 28/02/2033 Spot Bond			5.20000	76.94832	5.20000	108.69880		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			12.43000	82.70725	12.43000	82.62598		0.00	0	6,531,282,10	
<b>Total HWAY34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>6,531,282,10</b>	
<b>Total For HWAY34</b>								<b>0.00</b>	<b>0</b>	<b>6,531,282,10</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.16198	100.00000	11.08843		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			12.45500	81.87024	12.45500	81.78964		0.00	0	5,015,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>5,015,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>5,015,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.15837	100.00000	11.08484		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	100.98349		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			3.12000	165.28239	3.04000	165.28772		967,852,941,120,000.00	310,209,276,000	666,201,522,20	
<b>Total I2025 SPOT</b>								<b>967,852,941,120,000.00</b>	<b>310,209,276,000</b>	<b>666,201,522,20</b>	
<b>Total For I2025</b>								<b>967,852,941,120,000.00</b>	<b>310,209,276,000</b>	<b>666,201,522,20</b>	
I2029 On 31/03/2029 Spot Bond			4.15000	117.84706	4.06000	118.26455		483,266,965,480,000.00	116,449,871,200	211,767,495,80	
<b>Total I2029 SPOT</b>								<b>483,266,965,480,000.00</b>	<b>116,449,871,200</b>	<b>211,767,495,80</b>	
<b>Total For I2029</b>								<b>483,266,965,480,000.00</b>	<b>116,449,871,200</b>	<b>211,767,495,80</b>	
I2033 On 28/02/2033 Spot Bond			4.56000	112.57658	4.55000	112.47120		384,080,815,440,000.00	84,228,249,000	459,101,465,50	
<b>Total I2033 SPOT</b>								<b>384,080,815,440,000.00</b>	<b>84,228,249,000</b>	<b>459,101,465,50</b>	
<b>Total For I2033</b>								<b>384,080,815,440,000.00</b>	<b>84,228,249,000</b>	<b>459,101,465,50</b>	
I2038 On 31/01/2038 Spot Bond			4.68000	125.13459	4.67500	124.97967		48,614,726,160,000.00	10,387,762,000	552,192,865,90	
<b>Total I2038 SPOT</b>								<b>48,614,726,160,000.00</b>	<b>10,387,762,000</b>	<b>552,192,865,90</b>	
<b>Total For I2038</b>								<b>48,614,726,160,000.00</b>	<b>10,387,762,000</b>	<b>552,192,865,90</b>	
I2046 On 31/03/2046 Spot Bond			4.76000	108.78173	4.66000	110.34032		79,681,102,424,000.00	16,739,727,400	568,345,929,00	

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 I2046 SPOT</b>									<b>'9,681,102,424,000.00</b>	<b>16,739,727,400</b>	<b>568,345,929,00</b>
<b>Total For I2046</b>									<b>'9,681,102,424,000.00</b>	<b>16,739,727,400</b>	<b>568,345,929,00</b>
I2050 On 31/12/2050 Spot Bond			4.83000	109.68449	4.67000	112.60399			199,094,722,302,000.00	41,220,439,400	446,164,767,10
<b>Total I2050 SPOT</b>									<b>'9,094,722,302,000.00</b>	<b>41,220,439,400</b>	<b>446,164,767,10</b>
<b>Total For I2050</b>									<b>'9,094,722,302,000.00</b>	<b>41,220,439,400</b>	<b>446,164,767,10</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	101.37206			0.00	6,400,000,000	6,400,000,00
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>6,400,000,000</b>	<b>6,400,000,00</b>
<b>Total For IBG01</b>									<b>0.00</b>	<b>6,400,000,000</b>	<b>6,400,000,00</b>
IBG02 On 07/02/2027 Spot Bond					0.00000	101.41238			0.00	0	0
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			3.62000	331.03835	3.62000	330.45481			0.00	0	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	101.40434			0.00	0	0
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	101.39804			0.00	0	0
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	101.39581			0.00	0	0
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.17513			0.00	0	0
<b>Total IBL134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	101.17732			0.00	0	0
<b>Total IBL135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2024 Spot Bond					0.00000	102.34964			0.00	0	0
<b>Total IBL136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL137 On 21/01/2025 Spot Bond					0.00000	99.79908			0.00	0	0
<b>Total IBL137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.72430				0.00	62,400,000	15,600,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>62,400,000</b>	<b>15,600,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>62,400,000</b>	<b>15,600,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	101.08542				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	100.57942				0.00	0	114,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>114,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>114,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.42314				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	100.97471				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.00570				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	101.12049				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	99.99988				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	101.70088				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	101.37873				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	102.58271				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.16793				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.17180				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.39350				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.37797				0.00	0	500,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.15980				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.04036				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.02503				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.24448				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	100.65916				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	100.67770				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.23829				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	0.00000				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	101.68537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.51371				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.47061				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	100.86126				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	100.88457				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.17610				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.87549				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	100.84133				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	100.72745				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	100.80716				0.00	2,160,000,000	1,780,000,000
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>2,160,000,000</b>	<b>1,780,000,000</b>
<b>Total For IBL206</b>										<b>0.00</b>	<b>2,160,000,000</b>	<b>1,780,000,000</b>
IBL207 On 31/01/2023 Spot Bond					0.00000	101.52719				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	101.66661				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL210 On 18/02/2027 Spot Bond					0.00000	101.20996				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			6.65500	6.65500	6.65500	100.90034				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			6.65500	6.65500	6.65500	100.91676				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			6.65500	6.65500	6.65500	100.93155				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			6.65500	6.65500	6.65500	100.90690				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.35140				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	100.60257				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	100.54831				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			10.08500	10.08500	10.08500	99.31378				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	98.40070				0.00	82,000,000	41,000,000
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>82,000,000</b>	<b>41,000,000</b>
<b>Total For IBL219</b>										<b>0.00</b>	<b>82,000,000</b>	<b>41,000,000</b>
IBL220 On 31/03/2027 Spot Bond					0.00000	97.89270				0.00	82,000,000	41,000,000
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>82,000,000</b>	<b>41,000,000</b>
<b>Total For IBL220</b>										<b>0.00</b>	<b>82,000,000</b>	<b>41,000,000</b>
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IBL221</b>									<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.64500	8.64500	8.64500	102.17062			17,290,000,000,000.00	2,000,000,000	1,000,000,00
<b>Total IBL222 SPOT</b>									<b>17,290,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For IBL222</b>									<b>17,290,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
IBL223 On 10/05/2027 Spot Bond					0.00000	101.53110			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	103.61320			0.00	0	
<b>Total IBL224 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>									<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.04447			0.00	0	
<b>Total IBL225 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>									<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.27991			0.00	0	
<b>Total IBL226 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>									<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.13035			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	100.82430			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	100.71236			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	100.73799			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	100.56639			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			9.54500	9.54500	9.54500	101.51019			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	100.50226			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.51717				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	99.95445				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	96.57360				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	99.63962				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.14176				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.01666				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	102.05530				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	99.88433				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	99.87926				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	101.41671				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			10.48500	10.48500	10.48500	96.85572				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL245 On 17/08/2027 Spot Bond					0.00000	101.35130				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	100.57739				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>	
IBL248 On 30/03/2024 Spot Bond			8.59500	101.47167	8.59500	100.84887				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.20780				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.90000	103.51646	8.90000	103.44300				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			7.27000	104.35239	7.27000	104.29047				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.09763				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.12500	102.89731	10.12500	102.81449				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			11.66000	103.10993	11.66000	102.93751				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			10.70500	104.44527	10.70500	104.35604				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.63361				0.00	0	190,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.85579				0.00	0	300,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</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 IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.48147				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>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.47728				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>
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.44070				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>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.58709				0.00	700,000,000	350,000,00
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>700,000,000</b>	<b>350,000,00</b>
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.09767				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>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.40122				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>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.65490				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.43500	101.87076	9.43500	101.79380				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	104.82159				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>	
INLV01 On 22/03/2023 Spot Bond					0.00000	102.12659				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>	
INLV05 On 22/01/2026 Spot Bond					0.00000	103.04898				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 09/03/2026 Spot Bond					0.00000	100.85886				0.00	0	500,000,00

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 INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	105.63061				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.03927				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.13370				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	100.56943				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	100.60038				0.00	1,320,000,000	660,000,00
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>660,000,00</b>
<b>Total For INLV12</b>										<b>0.00</b>	<b>1,320,000,000</b>	<b>660,000,00</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.54599				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	101.54009				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.08960				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.43488				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.45423				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	100.85228				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF31 On 25/03/2026 Spot Bond					0.00000	99.42964				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.41460				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	100.72257				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	101.08107				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	101.20899				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			5.20000	203.84269	5.20000	203.45709				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	103.64839				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.10000	204.85192	5.10000	204.46607				0.00	0	4,500,000,00
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
IVC140 On 18/04/2024 Spot Bond					0.00000	100.29086				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.04648				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.10207				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	100.77414				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.98995				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	100.74569				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	100.88648				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.26493				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.33981				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.78000	102.43364	7.78000	102.36897				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.16453				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.19401				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			7.82500	101.21689	7.82500	101.15357				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	102.97344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.83000	100.78938	7.83000	100.72525				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	100.86021				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			7.77000	100.78055	7.77000	100.71691				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>	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.19701				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			6.48000	6.48000	6.48000	102.34141				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	100.82503				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.53742				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			8.13000	8.13000	8.13000	100.64270				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			8.83000	8.83000	8.83000	99.93140				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.89496				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	99.85036				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			7.29500	7.29500	7.29500	100.05059				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			9.04500	98.74278	9.04500	98.67095				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			6.37500	99.01672	6.37500	101.99228				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	101.37818				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	102.07450				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.94084				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	101.22861				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	100.53170				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	100.95329				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			10.05500	10.05500	10.05500	98.72101				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>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.38988				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			9.03000	9.03000	9.03000	99.96052				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond					0.00000	100.15285				0.00	0	
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.83138				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>	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.88752				0.00	0	
<b>Total IVZ116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ116</b>										<b>0.00</b>	<b>0</b>	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.70062				0.00	0	400,000,00
<b>Total IVZ118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IVZ118</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.22536				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>	
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.15043				0.00	0	
<b>Total IVZ120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ120</b>										<b>0.00</b>	<b>0</b>	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.57021				0.00	0	
<b>Total IVZ121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ121</b>										<b>0.00</b>	<b>0</b>	
IVZ122 On 01/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.16915				0.00	0	
<b>Total IVZ122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ122</b>										<b>0.00</b>	<b>0</b>	
IVZ124 On 08/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.05193				0.00	0	
<b>Total IVZ124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ124</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>	
JPM00 On 05/07/2023 Spot Bond					0.00000	100.69697				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.12574				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.28159				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	101.83011				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.04449				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.29851				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	99.84782				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	100.67575				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	100.67768				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.18480				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.86778				0.00	0	
<b>Total KAP023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP023</b>										<b>0.00</b>	<b>0</b>	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.19757				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP025 On 12/04/2027 Spot Bond					0.00000	100.20326				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.50284				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.51593				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.94245				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.18500	112.52864	10.18500	112.43755				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.42520				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.29806				0.00	0	400,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.25486				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	103.76741				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>	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.38317				0.00	0	
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL12</b>										<b>0.00</b>	<b>0</b>	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.62068				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	100.61543				0.00	0	1,000,000,00
<b>Total LHC02 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 LHC02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.10509				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.16304				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.18755				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	100.88403				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	100.95954				0.00	0	
<b>Total MAR02B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAR02B</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.19862				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.10406				0.00	0	2,550,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,550,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>2,550,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.55839				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.98500				0.00	1,000,000,000	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>1,000,000,000</b>	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.44167				0.00	0	
<b>Total MBF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF073</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.55012				0.00	2,968,000,000	1,484,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>2,968,000,000</b>	<b>1,484,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>2,968,000,000</b>	<b>1,484,000,00</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	101.08674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.88063				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.75872				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.36392				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.81668				0.00	6,020,000,000	3,010,000,000
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>6,020,000,000</b>	<b>3,010,000,000</b>
<b>Total For MBP049</b>										<b>0.00</b>	<b>6,020,000,000</b>	<b>3,010,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.76667				0.00	0	218,000,000
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>218,000,000</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	<b>218,000,000</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.51808				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.43500	9.43500	9.43500	106.62976				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	101.15177				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.44295				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	101.63768				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			10.08500	100.79864	10.08500	100.71737				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	102.09334				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			10.33500	90.74204	10.33500	90.79877				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.27482				0.00	0	540,000,00
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,00</b>
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	<b>540,000,00</b>
MML06 On 25/05/2029 Spot Bond			10.97500	99.67239	10.97500	99.58561				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>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.04988				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.53568				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	102.68805				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.16703				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	101.79423				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.22665				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.39628				0.00	0	10,000,000,00
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.97803				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.53161				0.00	12,000,000,000	14,100,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>14,100,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>14,100,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.71086				0.00	1,000,000,000	500,000,000
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For MTN22</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
MTN23 On 29/01/2026 Spot Bond			10.03000	97.13229	10.03000	97.05482				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	103.51569				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.29243				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.01438				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.76769				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.10977				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.31075				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	102.02444				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	100.65962				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	100.88330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.72047				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>	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.20192				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.26724				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.51616				0.00	0	110,600,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,600,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>110,600,00</b>
MWAR(On 22/11/2024 Spot Bond					0.00000	101.25079				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.25093				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	100.53569				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	100.65907				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	100.76375				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	100.85987				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			8.42000	103.50917	8.42000	103.43801				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			8.78000	103.20491	8.78000	103.13264				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			10.96500	100.98891	10.96500	100.90107				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	101.91432				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	101.62785				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	99.92406				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.97470				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	101.61398				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	100.63374				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			8.34500	102.72426	8.34500	102.65469				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			9.14300	102.45153	9.14300	102.37689				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			9.62000	101.01350	9.62000	100.93545				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			9.63500	106.24837	9.63500	106.16645				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			9.91000	105.38470	9.91000	105.30164				0.00	0	7,200,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,00</b>
NBK22 On 19/11/2022 Spot Bond			7.68000	104.46351	7.68000	104.39797				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			8.56300	110.19904	8.56300	110.12374				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			9.60500	109.92106	9.60500	109.83703				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			8.18000	8.18000	8.18000	102.59392				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.20544				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26 On 10/05/2023 Spot Bond			100.00000	72.78820	100.00000	72.30859				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>	
NBK26 On 22/04/2026 Spot Bond					0.00000	101.92975				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			9.53000	109.82878	9.53000	109.74545				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			8.28500	103.50127	8.28500	103.43279				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			9.67500	104.94922	9.67500	104.86841				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			8.37000	103.18435	8.37000	103.11540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			8.18000	105.49509	8.18000	105.42616				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.65323				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.03715				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.53753				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	79.91056				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.16980				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.18812				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>	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.48614				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.93287				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.31262				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.71560				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	102.24469				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	101.48975				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	101.72642				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	101.63214				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	101.87784				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.66136				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	101.01019				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.11679				0.00	300,000,000	150,000,000
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.23292				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	100.79141				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.11109				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.55240				0.00	0	700,000,000
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</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 NBKB64</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.59205			0.00	0	
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.93000	100.63640	10.93000	100.54768			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	100.58785			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			10.58500	100.84356	10.58500	100.75740			0.00	0	
<b>Total NCLN85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.59205			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	100.59860			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	100.60699			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	100.98751			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	100.98751			0.00	0	
<b>Total NDAL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>									<b>0.00</b>	<b>0</b>	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.24804			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	101.40208				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	100.77679				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.05879				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.42692				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.21643				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.55199				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	100.56375				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>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.27436				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.29045				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	104.28130				0.00	0	68,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>68,000,00</b>
NGT105 On 22/05/2025 Spot Bond					0.00000	104.17158				0.00	0	410,000,00
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
NGT106 On 05/08/2025 Spot Bond					0.00000	106.08977				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NGT106</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.47080			0.00	0	
<b>Total NGT107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.77400			0.00	0	
<b>Total NGT108 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.03632			0.00	0	
<b>Total NGT109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>									<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.88270			0.00	0	
<b>Total NGT110 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>									<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	99.91952			0.00	0	
<b>Total NGT111 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>									<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.11300			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	100.86155			0.00	0	
<b>Total NHM015 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>									<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.57441			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	102.93213			0.00	0	300,000,00
<b>Total NHM018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NHM018</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.94092			0.00	0	
<b>Total NHM019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.75334			0.00	0	
<b>Total NHM020 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>									<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.36505			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.65433				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>	
NHM02 On 21/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			130,000,000,000,000.00	51,300,000,000	24,300,000,000	
<b>Total NHM023 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>51,300,000,000</b>	<b>24,300,000,000</b>	
<b>Total For NHM023</b>									<b>10,000,000,000,000.00</b>	<b>51,300,000,000</b>	<b>24,300,000,000</b>	
NI202 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	225.83001			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			3.91000	3.91000	3.91000	216.92283			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			3.79500	3.79500	3.79500	162.57757			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			4.95000	4.95000	4.95000	112.19285			0.00	0		
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>		
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>		
NI38 On 31/01/2038 Spot Bond			5.42500	5.42500	5.42500	114.16304			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			3.90000	3.90000	3.90000	162.20503			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	272.71249	3.45000	272.23547			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			3.70000	3.70000	3.70000	162.91553			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	220.80528				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			3.70000	219.59888	3.70000	219.20999				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			5.44500	89.07970	5.44500	113.89022				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.38594				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>	
NN02 On 24/07/2023 Spot Bond					0.00000	141.27061				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	100.70239				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	101.06387				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.85634				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.18476				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	99.56879				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>	



Contract Details	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 NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	123.72831				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.47980				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	101.21817				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.13953				0.00	415,200,000	229,600,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>415,200,000</b>	<b>229,600,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>415,200,000</b>	<b>229,600,00</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>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.56259				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	153.54220				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	146.76817				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	100.73539				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	96.12390				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	85.39834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	94.49653				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	100.76712				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	94.51948				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	93.14371				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	100.73272				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.68200				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	100.62679				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	100.69479				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	100.62679				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>	
NN116 On 23/10/2023 Spot Bond					0.00000	98.76641				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	93.17234				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.60777				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	100.76906				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>	
NN177 On 12/11/2025 Spot Bond			10.96500	10.96500	10.96500	101.12695				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			10.61000	10.61000	10.61000	100.86962				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			10.63500	10.63500	10.63500	99.77817				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	95.44788				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	121.62000				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	113.63000				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	124.14000				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	122.00000				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	120.47972				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
<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 31/10/2022 Spot Bond					0.00000	99.83203				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>	
NNF08: On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF087 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF087</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.34319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	88.93348				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.31184				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.19391				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.23421				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.25052				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	109.40109				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.25927				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.34836				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.28314				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.13647				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.07918				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			8.78000	99.83190	8.78000	99.76003				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			4.05000	212.33764	4.05000	211.95599				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			11.69500	107.23189	11.69500	107.13204				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>
NRA02' On 30/11/2028 Spot Bond			100.00000	17.55181	100.00000	17.43554				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	101.66051				0.00	0	700,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	101.43939				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.93556				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.13368				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>	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.85204				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.30476				0.00	0	500,000,00
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NTC35 On 07/09/2025 Spot Bond					0.00000	100.76786				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	100.79898				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.54034				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	100.64152				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.31391				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.85500	105.49891	8.85500	105.42319				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			9.26000	106.42664	9.26000	106.34683				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.27720				0.00	0	1,000,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	103.09642				0.00	385,000,000	685,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>385,000,000</b>	<b>685,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>385,000,000</b>	<b>685,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.94512				0.00	0	499,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>499,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	<b>499,000,00</b>
OML14 On 23/06/2027 Spot Bond					0.00000	100.62102				0.00	0	90,000,00
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.98353				0.00	0	300,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.63576				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	102.03158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total PEP03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>									<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.13615			0.00	0	
<b>Total PEP04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>									<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.07289			0.00	0	
<b>Total PMM56 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>									<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.25904			0.00	0	
<b>Total PMM57 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>									<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.03961			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			9.23000	107.86530	9.18500	107.94270			515,309,262,276,000.00	1,139,253,441,200	563,679,852,800
<b>Total R186 SPOT</b>									<b>15,309,262,276,000.00</b>	<b>139,253,441,200</b>	<b>563,679,852,800</b>
<b>Total For R186</b>									<b>15,309,262,276,000.00</b>	<b>139,253,441,200</b>	<b>563,679,852,800</b>
R197 On 07/12/2023 Spot Bond			2.70000	334.29577	2.55000	334.27001			177,179,545,260,000.00	65,622,053,800	532,808,771,700
<b>Total R197 SPOT</b>									<b>17,179,545,260,000.00</b>	<b>65,622,053,800</b>	<b>532,808,771,700</b>
<b>Total For R197</b>									<b>17,179,545,260,000.00</b>	<b>65,622,053,800</b>	<b>532,808,771,700</b>
R202 On 07/12/2033 Spot Bond			4.57000	246.65297	4.55000	246.63751			95,389,436,340,000.00	20,872,962,000	183,300,723,400
<b>Total R202 SPOT</b>									<b>15,389,436,340,000.00</b>	<b>20,872,962,000</b>	<b>183,300,723,400</b>
<b>Total For R202</b>									<b>15,389,436,340,000.00</b>	<b>20,872,962,000</b>	<b>183,300,723,400</b>
R2023 On 28/02/2023 Spot Bond			7.28500	101.30709	7.18000	101.28489			658,575,950,000,000.00	227,670,000,000	641,740,000,000
<b>Total R2023 SPOT</b>									<b>18,575,950,000,000.00</b>	<b>227,670,000,000</b>	<b>641,740,000,000</b>
<b>Total For R2023</b>									<b>18,575,950,000,000.00</b>	<b>227,670,000,000</b>	<b>641,740,000,000</b>
R2030 On 31/01/2030 Spot Bond			10.85000	87.74026	10.79500	87.91204			995,780,907,920,000.00	3,225,417,595,200	1,896,634,453,800
<b>Total R2030 SPOT</b>									<b>15,780,907,920,000.00</b>	<b>225,417,595,200</b>	<b>396,634,453,800</b>
<b>Total For R2030</b>									<b>15,780,907,920,000.00</b>	<b>225,417,595,200</b>	<b>396,634,453,800</b>
R2032 On 31/03/2032 Spot Bond			11.32500	82.98300	11.28500	83.10873			319,391,704,325,000.00	381,403,241,000	1,044,220,087,800
<b>Total R2032 SPOT</b>									<b>19,391,704,325,000.00</b>	<b>381,403,241,000</b>	<b>1,044,220,087,800</b>
<b>Total For R2032</b>									<b>19,391,704,325,000.00</b>	<b>381,403,241,000</b>	<b>1,044,220,087,800</b>
R2035 On 28/02/2035 Spot Bond			11.68500	83.16439	11.64000	83.33849			267,597,834,857,000.00	621,959,592,200	1,484,090,361,900
<b>Total R2035 SPOT</b>									<b>17,597,834,857,000.00</b>	<b>621,959,592,200</b>	<b>1,484,090,361,900</b>
<b>Total For R2035</b>									<b>17,597,834,857,000.00</b>	<b>621,959,592,200</b>	<b>1,484,090,361,900</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
R2037 On 31/01/2037 Spot Bond			11.85500	79.10393	11.81000	79.28318			549,679,877,274,000.00	383,777,298,800	180,696,308,700
<b>Total R2037 SPOT</b>									<b>19,679,877,274,000.00</b>	<b>383,777,298,800</b>	<b>180,696,308,700</b>
<b>Total For R2037</b>									<b>19,679,877,274,000.00</b>	<b>383,777,298,800</b>	<b>180,696,308,700</b>
R2040 On 31/01/2040 Spot Bond			11.90000	80.98741	11.86500	81.12280			578,681,950,830,000.00	300,729,575,700	1,046,706,537,700
<b>Total R2040 SPOT</b>									<b>78,681,950,830,000.00</b>	<b>300,729,575,700</b>	<b>1,046,706,537,700</b>
<b>Total For R2040</b>									<b>78,681,950,830,000.00</b>	<b>300,729,575,700</b>	<b>1,046,706,537,700</b>
R2044 On 31/01/2044 Spot Bond			11.87500	77.93676	11.84000	78.07851			666,819,082,000,000.00	308,784,764,800	1,494,968,509,900
<b>Total R2044 SPOT</b>									<b>16,819,082,000,000.00</b>	<b>308,784,764,800</b>	<b>1,494,968,509,900</b>
<b>Total For R2044</b>									<b>16,819,082,000,000.00</b>	<b>308,784,764,800</b>	<b>1,494,968,509,900</b>
R2048 On 28/02/2048 Spot Bond			11.81000	76.78191	11.78000	76.89750			334,788,577,741,000.00	1,467,805,976,100	1,129,272,875,100
<b>Total R2048 SPOT</b>									<b>14,788,577,741,000.00</b>	<b>1,467,805,976,100</b>	<b>1,129,272,875,100</b>
<b>Total For R2048</b>									<b>14,788,577,741,000.00</b>	<b>1,467,805,976,100</b>	<b>1,129,272,875,100</b>
R209 On 31/03/2036 Spot Bond			11.70000	63.93224	11.65500	64.09156			194,911,178,900,000.00	358,539,417,000	786,894,027,500
<b>Total R209 SPOT</b>									<b>14,911,178,900,000.00</b>	<b>358,539,417,000</b>	<b>786,894,027,500</b>
<b>Total For R209</b>									<b>14,911,178,900,000.00</b>	<b>358,539,417,000</b>	<b>786,894,027,500</b>
R210 On 31/03/2028 Spot Bond			3.37000	223.24932	3.20000	224.76722			410,776,427,550,000.00	121,892,115,000	240,141,053,000
<b>Total R210 SPOT</b>									<b>10,776,427,550,000.00</b>	<b>121,892,115,000</b>	<b>240,141,053,000</b>
<b>Total For R210</b>									<b>10,776,427,550,000.00</b>	<b>121,892,115,000</b>	<b>240,141,053,000</b>
R213 On 28/02/2031 Spot Bond			11.20500	78.59568	11.16000	78.72889			355,943,584,434,500.00	1,727,438,070,900	1,366,938,161,100
<b>Total R213 SPOT</b>									<b>15,943,584,434,500.00</b>	<b>1,727,438,070,900</b>	<b>1,366,938,161,100</b>
<b>Total For R213</b>									<b>15,943,584,434,500.00</b>	<b>1,727,438,070,900</b>	<b>1,366,938,161,100</b>
R214 On 28/02/2041 Spot Bond			11.79000	61.56408	11.76000	61.65766			401,474,055,392,000.00	118,869,724,800	506,536,324,800
<b>Total R214 SPOT</b>									<b>11,474,055,392,000.00</b>	<b>118,869,724,800</b>	<b>506,536,324,800</b>
<b>Total For R214</b>									<b>11,474,055,392,000.00</b>	<b>118,869,724,800</b>	<b>506,536,324,800</b>
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.05432			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.91736			0.00	0	4,280,000,000
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,280,000,000</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	<b>4,280,000,000</b>
RDFB15 On 05/12/2023 Spot Bond					0.00000	101.17343			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>	
RDFB17 On 11/02/2024 Spot Bond					0.00000	101.65363			0.00	0	500,000,000
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.61884				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	100.59235				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.54589				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	101.58056				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.20185				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.85879				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.51550				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	100.52613				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.55206				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	100.57634				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	101.94822				0.00	0	290,000,00
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
RED15 On 31/01/2028 Spot Bond					0.00000	97.34175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	101.27802				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					0.00000	100.63665				0.00	0	
<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	102.08516				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	102.56716				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	101.27928				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	100.28930				0.00	0	200,000,00
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.14064				0.00	0	1,000,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.31724				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>	
RES41: On 30/11/2022 Spot Bond					0.00000	100.99144				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	101.98290				0.00	0	300,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RES50: On 22/10/2023 Spot Bond					0.00000	100.40935				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	102.07140				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.58499				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>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.17875				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.55153				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	100.53373				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	100.58341				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	100.55388				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	100.62114				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	100.58312				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	100.71323				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	100.65452				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>	

Contract Details	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 RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.06482				0.00	20,000,000,000	25,700,000,000
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>25,700,000,000</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>25,700,000,000</b>
RW23 On 10/12/2023 Spot Bond			9.07100	103.97458	9.07100	103.89900				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.97500	96.41475	11.97500	96.32288				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			12.46000	94.09069	12.46000	93.99751				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.11911				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			11.47500	95.80103	11.47500	95.71345				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	101.79256				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	101.96846				0.00	98,000,000	49,000,000
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>98,000,000</b>	<b>49,000,000</b>
<b>Total For SBN03</b>										<b>0.00</b>	<b>98,000,000</b>	<b>49,000,000</b>
SBS20 On 15/05/2026 Spot Bond			9.55000	105.89125	9.55000	105.81075				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	104.12728				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			8.95500	103.20026	8.95500	103.12659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.61000	99.17881	9.61000	99.10296				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.92500	103.04904	9.92500	102.96725				0.00	0	7,600,000,00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>7,600,000,00</b>
SBS34 On 19/09/2024 Spot Bond			9.15500	102.57599	9.15500	102.49992				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			9.21300	101.87725	9.21300	101.80248				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			11.06000	95.64148	11.06000	95.55758				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			7.87000	104.56164	7.87000	104.49433				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			9.42000	107.93093	9.42000	107.84997				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			10.06500	107.77255	10.06500	107.68631				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			7.19500	103.01015	7.19500	102.95060				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	101.78261				0.00	0	68,698,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>68,698,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>68,698,00</b>
SBS51 On 31/01/2024 Spot Bond			8.92500	8.92500	8.92500	103.15679				0.00	0	12,320,000,00
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,320,000,00</b>
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	<b>12,320,000,00</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
SBS52 On 29/01/2030 Spot Bond					0.00000	101.84102				0.00	0	300,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.63475				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.72184				0.00	2,100,000,000	900,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>2,100,000,000</b>	<b>900,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>2,100,000,000</b>	<b>900,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.60238				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.19237				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.21622				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.35506				0.00	1,200,000,000	83,380,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>83,380,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>83,380,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	100.43503				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	101.74319				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	100.70408				0.00	0	70,530,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,530,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>70,530,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.32270				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	100.94097				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SBS69</b>										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.59220				0.00	0	
<b>Total SBS70 SPOT</b>										0.00	0	
<b>Total For SBS70</b>										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.37614				0.00	0	
<b>Total SBS71 SPOT</b>										0.00	0	
<b>Total For SBS71</b>										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.94811				0.00	0	300,000,00
<b>Total SBS72 SPOT</b>										0.00	0	300,000,00
<b>Total For SBS72</b>										0.00	0	300,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	99.98956				0.00	0	
<b>Total SBS74 SPOT</b>										0.00	0	
<b>Total For SBS74</b>										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.17798				0.00	0	
<b>Total SBS75 SPOT</b>										0.00	0	
<b>Total For SBS75</b>										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.89282				0.00	0	
<b>Total SBS76 SPOT</b>										0.00	0	
<b>Total For SBS76</b>										0.00	0	
SBS77 On 19/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	109,900,000,00
<b>Total SBS77 SPOT</b>										0.00	0	109,900,000,00
<b>Total For SBS77</b>										0.00	0	109,900,000,00
SBSI11 On 07/12/2023 Spot Bond			3.45000	331.63669	3.45000	331.05662				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.55000	5.55000	5.55000	225.83001				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.96282				0.00	0	
<b>Total SBSS01 SPOT</b>										0.00	0	
<b>Total For SBSS01</b>										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.67929				0.00	0	
<b>Total SBSS02 SPOT</b>										0.00	0	
<b>Total For SBSS02</b>										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.63498				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.10416				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>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	58,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>58,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>58,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	101.05958				0.00	0	109,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
SBT107 On 08/04/2027 Spot Bond					0.00000	100.41351				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>	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.31233				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	102.22280				0.00	0	78,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.95969				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			9.03500	105.44728	9.03500	105.37092				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	100.02901				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.75003				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.43419				0.00	0	369,800,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>369,800,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>369,800,00</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
SBT208 On 28/11/2025 Spot Bond					0.00000	103.00587				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	101.22780				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.53019				0.00	0	49,000,00
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>49,000,00</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>49,000,00</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	101.66038				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			10.13500	94.15797	10.13500	94.08211				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.42182				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	101.72652				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.36397				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	101.34568				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	101.40034				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	101.43704				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	101.43703				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SLRB6</b>										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.41874				0.00	0	
<b>Total SLRB7 SPOT</b>										0.00	0	
<b>Total For SLRB7</b>										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.38220				0.00	0	
<b>Total SLRB8 SPOT</b>										0.00	0	
<b>Total For SLRB8</b>										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.43684				0.00	0	
<b>Total SLRB9 SPOT</b>										0.00	0	
<b>Total For SLRB9</b>										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.47355				0.00	0	
<b>Total SLRC6 SPOT</b>										0.00	0	
<b>Total For SLRC6</b>										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.46438				0.00	0	
<b>Total SLRC7 SPOT</b>										0.00	0	
<b>Total For SLRC7</b>										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.45523				0.00	0	
<b>Total SLRC8 SPOT</b>										0.00	0	
<b>Total For SLRC8</b>										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.50982				0.00	0	
<b>Total SLRC9 SPOT</b>										0.00	0	
<b>Total For SLRC9</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.87500	101.68192	8.87500	101.61074				0.00	0	
<b>Total SNT03 SPOT</b>										0.00	0	
<b>Total For SNT03</b>										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.03459				0.00	0	500,000,00
<b>Total SNT05 SPOT</b>										0.00	0	500,000,00
<b>Total For SNT05</b>										0.00	0	500,000,00
SNT06 On 16/05/2027 Spot Bond					0.00000	101.72332				0.00	0	
<b>Total SNT06 SPOT</b>										0.00	0	
<b>Total For SNT06</b>										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.08625				0.00	0	
<b>Total SOL01 SPOT</b>										0.00	0	
<b>Total For SOL01</b>										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.08776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SOL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOL02</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.34513				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.08785				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.10744				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	101.09146				0.00	0	
<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	101.11419				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	101.29431				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.31611				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.03942				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.64743				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	101.57117				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.19349				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.18813				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	102.12994				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	100.61612				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.54000	4.54000	4.54000	159.95708				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			9.16000	108.10947	9.16000	108.03013				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			10.65000	81.16185	10.65000	81.09208				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.51062				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.18208				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			8.58000	101.39816	8.58000	101.32797				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			5.47500	113.69948	5.47500	113.48246				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.46192				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.77964				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.72196				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			3.58000	3.58000	3.58000	330.59626				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.89224				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.59871				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 31/01/2025 Spot Bond			3.94500	3.94500	3.94500	162.04569				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			5.57500	5.57500	5.57500	112.13579				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			4.90000	4.90000	4.90000	112.52452				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			4.38000	4.38000	4.38000	211.90207				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.05275				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03689				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	100.68179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.66812				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>	
SSN074 On 15/06/2028 Spot Bond					0.00000	104.79849				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.74625				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	100.60423				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	100.18496				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	101.07295				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	100.78282				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	101.58218				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			5.42500	5.42500	5.42500	228.31208				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	99.68061				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	100.08031				0.00	0	900,000.00
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000.00</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>900,000.00</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
SSN09(On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.86685				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			11.46000	85.05881	11.46000	84.98157				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	100.66952				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			4.36000	212.50062	4.36000	212.11300				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 07/12/2033 Spot Bond			5.60500	225.18092	5.60500	224.74823				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	101.37391				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	94.13241				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	100.67594				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	100.84528				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 20/10/2022 Spot Bond					0.00000	0.00000				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	97.83468				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.48738				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.70272				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	98.17696				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.20724				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.03224				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	100.72089				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	101.86585				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 28/02/2025 Spot Bond					0.00000	99.68665				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	102.41238				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			4.68877	110.03370	4.68877	109.83010				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			4.69100	45.59524	4.69100	112.18247				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	100.94244				0.00	0	

Contract Details	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					0.00000	100.70468				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.16482				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	101.03971				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	103.99291				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			9.67500	98.89216	9.67500	98.81519				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	101.18863				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	101.18033				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.10196				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.21514				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.13009				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.11377				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	101.13009				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			7.80500	99.52440	7.80500	99.46229				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			8.31500	99.62632	8.31500	99.56018				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					0.00000	100.45782				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					0.00000	100.47094				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	101.48295				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	101.63558				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>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.56121				0.00	7,305,000,000	7,305,000,000
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>7,305,000,000</b>	<b>7,305,000,000</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>7,305,000,000</b>	<b>7,305,000,000</b>
TFS156 On 03/09/2023 Spot Bond					0.00000	101.05173				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.39715				0.00	600,000,000	300,000,000
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
TFS159 On 20/03/2024 Spot Bond					0.00000	100.78478				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.26655				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	99.94496				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.17774				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.03310				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.00489				0.00	0	550,000,00
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	100.38327				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.08025				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.76691				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.67583				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.09350				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.19374				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.16245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond			10.20500	10.20500	10.20500	104.00853				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>	
TH15A3 On 21/11/2022 Spot Bond					0.00000	101.14759				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.12382				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.19899				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.20277				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.19228				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.27576				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.27817				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.23656				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.81351				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.68997				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.58419				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	101.13034				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			9.08500	100.47434	9.08500	100.40159				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	101.13851				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	101.13361				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			6.35500	99.98075	6.35500	99.92978				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.16956				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.39503				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.23164				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	101.22020				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.29860				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27737				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.57109				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	101.70964				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.62815				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.20354				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.17906				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.17090				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.26228				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.22475				0.00	0	90,000,00
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
TH17C: On 21/02/2026 Spot Bond					0.00000	101.21986				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.56220				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.50193				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.46445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/11/2022 Spot Bond					0.00000	101.01592				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	101.04047				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					0.00000	100.48248				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					0.00000	100.52289				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.58064				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.43590				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.86000	102.49565	8.86000	102.42204				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.80444				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.20830				0.00	1,376,000,000	344,000,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>1,376,000,000</b>	<b>344,000,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>1,376,000,000</b>	<b>344,000,000</b>
TL28 On 24/04/2025 Spot Bond			9.65500	99.18434	9.65500	99.10771				0.00	0	10,000,000,000
<b>Total TL28 SPOT</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</b>	<b>10,000,000,000</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.29202				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL30 On 10/06/2024 Spot Bond					0.00000	101.37368				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	101.44683				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	101.84417				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			9.08000	106.67443	9.08000	106.59723				0.00	0	432,930,20
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>432,930,20</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>432,930,20</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	54.26737	100.00000	53.90980				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			10.03500	100.39054	10.03500	100.31044			32,413,050,000,000.00	3,230,000,000	3,912,382,80	
<b>Total TN25 SPOT</b>									<b>12,413,050,000,000.00</b>	<b>3,230,000,000</b>	<b>3,912,382,80</b>	
<b>Total For TN25</b>									<b>12,413,050,000,000.00</b>	<b>3,230,000,000</b>	<b>3,912,382,80</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	20.17611	100.00000	20.04317				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			11.48500	94.21761	11.48500	94.13188			53,979,500,000,000.00	4,700,000,000	24,003,318,30	
<b>Total TN27 SPOT</b>									<b>13,979,500,000,000.00</b>	<b>4,700,000,000</b>	<b>24,003,318,30</b>	
<b>Total For TN27</b>									<b>13,979,500,000,000.00</b>	<b>4,700,000,000</b>	<b>24,003,318,30</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.25466	100.00000	14.16074				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			11.72500	95.74768	11.72500	95.65879				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			12.37500	91.09617	12.37500	91.00607			1,237,500,000,000.00	100,000,000	950,000,00	
<b>Total TN30 SPOT</b>									<b>1,237,500,000,000.00</b>	<b>100,000,000</b>	<b>950,000,00</b>	
<b>Total For TN30</b>									<b>1,237,500,000,000.00</b>	<b>100,000,000</b>	<b>950,000,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	114.93630	8.00000	114.86202				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.84700	93.56782	12.84700	93.47289				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			13.03000	84.74546	13.03000	84.65734				0.00	0	1,379,677,10
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,379,677,10</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>1,379,677,10</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.43243	10.75000	100.34579				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	101.63010				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	101.71115				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			5.88000	101.66495	5.88000	101.72495				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	100.74764				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	100.54410				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	100.55317				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	100.56576				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			8.20500	98.63815	8.20500	100.69003				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 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 TR50M2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR50M2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.29095				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			8.29000	104.01888	8.29000	103.94839				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	101.32546				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	101.60349				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	101.52082				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.18118				0.00	670,800,000	52,200,000
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>670,800,000</b>	<b>52,200,000</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>670,800,000</b>	<b>52,200,000</b>
TRA4A: On 13/04/2024 Spot Bond			8.58000	101.14652	8.58000	101.07652				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.18118				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			9.21500	99.45423	9.21500	99.38042				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.71930				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.64045				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.61270				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	100.58756				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	100.75077				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	100.75077				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	98.09791				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.99198				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	97.51917				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	102.19417				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	102.14242				0.00	0	930,000,00
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	<b>930,000,00</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.79999				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 20/10/2022 Spot Bond					0.00000	0.00000				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	101.11628				0.00	0	
<b>Total TWC419 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 TWC419</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.33955				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	100.83718				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	100.26497				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	99.90941				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					0.00000	99.87293				0.00	0	
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC425</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.95619				0.00	0	
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 28/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			850,000,000,000.00	18,500,000,000	18,500,000,000	18,500,000,000
<b>Total TWC427 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>18,500,000,000</b>	<b>18,500,000,000</b>	<b>18,500,000,000</b>
<b>Total For TWC427</b>									<b>50,000,000,000,000.00</b>	<b>18,500,000,000</b>	<b>18,500,000,000</b>	<b>18,500,000,000</b>
UG26 On 09/03/2026 Spot Bond			11.50500	100.84347	11.50500	100.75003			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	101.30011			0.00	0	0	
<b>Total UU1A01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UU1A01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.35955			0.00	0	0	
<b>Total UU1A02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UU1A02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.32751			0.00	0	0	
<b>Total UU1A04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UU1A04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.44616			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.47354				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.51735				0.00	0	990,000,00
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>990,000,00</b>
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	<b>990,000,00</b>
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.71074				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	101.74721				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.31527				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.42829				0.00	0	500,000,00
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	101.28276				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.85179				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.25173				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>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.97489				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	101.00374				0.00	0	
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	100.82565			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>1.24e+017</b>	<b>282,962,105,300</b>	<b>768,584,719,50</b>
<b>Total for SPOT :</b>									<b>1.24e+017</b>	<b>282,962,105,300</b>	<b>768,584,719,50</b>
<b>Total Futures</b>									<b>1.24e+017</b>	<b>282,962,168,967</b>	<b>768,586,373,20</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>173,45</b>
<b>Grand Total:</b>									<b>1.24e+017</b>	<b>282,962,168,967</b>	<b>768,586,546,75</b>