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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 05/05/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.56500	75.78348	11.57264	75.74456			0.00	0	
ES33	On	04/08/2022	Bond Future			11.83622	76.58918	11.80223	76.75708			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.05420	73.92415	12.01865	74.09505			0.00	0	
ES33	On	02/02/2023	Bond Future			12.25582	75.17994	12.21857	75.35448			0.00	0	
ES33	On	04/05/2023	Bond Future			12.44942	72.73065	12.41047	72.90873			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	05/05/2022	Bond Future			11.95500	74.28632	11.96238	74.24281			0.00	0	
ES42	On	04/08/2022	Bond Future			12.19938	75.06946	12.17039	75.23520			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.39773	71.90441	12.36741	72.07311			0.00	0	
ES42	On	02/02/2023	Bond Future			12.57477	73.12831	12.54308	73.30055			0.00	0	
ES42	On	04/05/2023	Bond Future			12.75224	70.16985	12.71912	70.34563			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	05/05/2022	Bond Future			160.89736	160.89736	160.81409	160.81409			18,985,888.48	118	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/08/2022	Bond Future			161.43217	161.43217	161.32893	161.32893			0.00	0	7,30
I2025	On	03/11/2022	Bond Future			163.78603	163.78603	163.68247	163.68247			0.00	0	
I2025	On	02/02/2023	Bond Future			164.88455	164.88455	164.78121	164.78121			0.00	0	
I2025	On	04/05/2023	Bond Future			167.81380	167.81380	167.70966	167.70966			0.00	0	
<b>Total I2025 Future</b>												<b>18,985,888.48</b>	<b>118</b>	<b>7,30</b>
<b>Total For I2025</b>												<b>18,985,888.48</b>	<b>118</b>	<b>7,30</b>
I2029	On	05/05/2022	Bond Future			118.32344	118.32344	118.00487	118.00487			213,810,456.08	1,807	
I2029	On	04/08/2022	Bond Future			119.81943	119.81943	119.58236	119.58236			0.00	0	3,9
I2029	On	03/11/2022	Bond Future			120.32731	120.32731	120.08778	120.08778			0.00	0	
I2029	On	02/02/2023	Bond Future			122.36563	122.36563	122.12308	122.12308			0.00	0	
I2029	On	04/05/2023	Bond Future			123.26283	123.26283	123.01721	123.01721			0.00	0	
<b>Total I2029 Future</b>												<b>213,810,456.08</b>	<b>1,807</b>	<b>3,91</b>
<b>Total For I2029</b>												<b>213,810,456.08</b>	<b>1,807</b>	<b>3,91</b>
I2033	On	05/05/2022	Bond Future			114.65110	114.65110	113.98092	113.98092			29,006,728.30	253	
I2033	On	04/08/2022	Bond Future			116.29231	116.29231	115.50458	115.50458			0.00	0	7,4
I2033	On	03/11/2022	Bond Future			116.66528	116.66528	115.86696	115.86696			0.00	0	
I2033	On	02/02/2023	Bond Future			118.64127	118.64127	117.83056	117.83056			0.00	0	
I2033	On	04/05/2023	Bond Future			119.38722	119.38722	118.56325	118.56325			0.00	0	
<b>Total I2033 Future</b>												<b>29,006,728.30</b>	<b>253</b>	<b>7,41</b>
<b>Total For I2033</b>												<b>29,006,728.30</b>	<b>253</b>	<b>7,41</b>
I2038	On	05/05/2022	Bond Future			132.22620	132.22620	131.78556	131.78556			142,275,391.20	1,076	
I2038	On	04/08/2022	Bond Future			131.22203	131.22203	131.70810	131.70810			0.00	0	6,8
I2038	On	03/11/2022	Bond Future			133.13567	133.13567	133.62981	133.62981			0.00	0	
I2038	On	02/02/2023	Bond Future			133.50624	133.50624	134.01037	134.01037			0.00	0	
I2038	On	04/05/2023	Bond Future			135.87922	135.87922	136.39319	136.39319			0.00	0	
<b>Total I2038 Future</b>												<b>142,275,391.20</b>	<b>1,076</b>	<b>6,8</b>
<b>Total For I2038</b>												<b>142,275,391.20</b>	<b>1,076</b>	<b>6,8</b>
I2046	On	05/05/2022	Bond Future			120.34227	120.34227	119.61312	119.61312			722,534,989.08	6,004	
I2046	On	04/08/2022	Bond Future			121.43536	121.43536	121.21194	121.21194			24,287,072.00	200	15,9
I2046	On	03/11/2022	Bond Future			121.25932	121.25932	121.03357	121.03357			0.00	0	1,5
I2046	On	02/02/2023	Bond Future			123.31421	123.31421	123.08605	123.08605			0.00	0	
I2046	On	04/05/2023	Bond Future			123.50052	123.50052	123.26954	123.26954			0.00	0	
<b>Total I2046 Future</b>												<b>746,822,061.08</b>	<b>6,204</b>	<b>17,5</b>
<b>Total For I2046</b>												<b>746,822,061.08</b>	<b>6,204</b>	<b>17,5</b>
I2050	On	05/05/2022	Bond Future			124.72859	124.72859	123.89399	123.89399			149,799,036.59	1,201	
I2050	On	04/08/2022	Bond Future			122.24302	122.24302	123.50460	123.50460			24,448,604.00	200	11,1
I2050	On	03/11/2022	Bond Future			124.02535	124.02535	125.30635	125.30635			0.00	0	
I2050	On	02/02/2023	Bond Future			124.03296	124.03296	125.33734	125.33734			0.00	0	

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	04/05/2023	Bond Future			126.23745	126.23745	127.56570	127.56570			0.00	0	
<b>Total I2050 Future</b>												<b>174,247,640.59</b>	<b>1,401</b>	<b>11,16</b>
<b>Total For I2050</b>												<b>174,247,640.59</b>	<b>1,401</b>	<b>11,16</b>
R186	On	05/05/2022	Bond Future			8.26500	112.45327	8.31279	112.26369		5.17	3,989,504,659.79	35,477	
R186	On	04/08/2022	Bond Future			8.54844	108.39796	8.53486	108.44871		5.40	0.00	0	78,04
R186	On	03/11/2022	Bond Future			8.74596	109.95349	8.73112	110.00579		5.14	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.90119	106.49950	8.88483	106.55379		5.06	0.00	0	
R186	On	04/05/2023	Bond Future			9.05162	108.37409	9.03366	108.43001		4.84	0.00	0	
<b>Total R186 Future</b>												<b>3,989,504,659.79</b>	<b>35,477</b>	<b>89,17</b>
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Put			6,505.88000	6.50588	6,316,300	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.00000	0.00000	0,000	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			4,191.21000	4.19121	4,001,630	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			0.00000	0.00000	0,000	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			149.59000	0.14959	0,000	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			63.86000	0.06386	0,000	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			0.00000	0.00000	0,000	4.89	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			1,732.15000	1.73215	1,542,570	4.89	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1.08000	0.00108	0,000	5.06	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Put			688.51000	0.68851	497,850	5.06	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			98.90000	0.09890	138,890	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			0.00000	0.00000	0,000	6.37	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			117.40000	0.11740	178,530	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			128.45000	0.12845	0,000	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			137.89000	0.13789	218,150	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			109.32000	0.10932	0,000	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			211.19000	0.21119	336,910	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,363.97000	3.36397	3,174,390	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,286.99000	1.28699	1,476,570	5.67	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			0.00000	0.00000	0,000	5.67	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Call			2,450.15000	2.45015	2,639,730	6.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			0.00000	0.00000	0,000	6.08	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,369.29000	3.36929	3,558,870	6.37	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			533.84000	0.53384	513,420	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,060.75000	2.06075	2,091,080	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,656.48000	4.65648	4,607,120	6.16	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			125.90000	0.12590	127,290	6.16	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			12.19000	0.01219	11,070	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,107.11000	6.10711	6,156,740	4.88	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
R186	On	04/08/2022	Bond Future	7.96	Call		349.20000	0.34920	333,660	5.09	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,525.36000	2.52536	2,560,570	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		546.36000	0.54636	525,650	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,035.23000	2.03523	2,065,270	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		558.88000	0.55888	537,870	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,009.72000	2.00972	2,039,460	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,929.52000	1.92952	1,954,800	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,269.67000	1.26967	1,242,440	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,910.68000	1.91068	1,935,750	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,236.41000	1.23641	1,209,590	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,948.50000	1.94850	1,973,980	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,252.98000	1.25298	1,225,960	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		923.23000	0.92323	902,230	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,785.47000	2.78547	2,818,760	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		937.97000	0.93797	916,780	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,766.28000	2.76628	2,799,380	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		908.60000	0.90860	887,800	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,804.78000	2.80478	2,838,270	4.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,422.89000	2.42289	2,450,490	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		1,770.30000	1.77030	1,741,840	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		2,407.05000	2.40705	2,434,510	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,785.49000	1.78549	1,756,890	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,390.87000	2.39087	2,418,190	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,754.75000	1.75475	1,726,430	4.78	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,80</b>
<b>Total For R186</b>											<b>3,989,504,659.79</b>	<b>35,477</b>	<b>99,97</b>
R197	On	05/05/2022	Bond Future			330.60031	330.60031	330.32175	330.32175		201,004,988.48	608	
R197	On	04/08/2022	Bond Future			326.55813	326.55813	326.28093	326.28093		0.00	0	30
R197	On	03/11/2022	Bond Future			331.31946	331.31946	331.04061	331.04061		0.00	0	
R197	On	02/02/2023	Bond Future			328.24039	328.24039	327.96185	327.96185		0.00	0	
R197	On	04/05/2023	Bond Future			334.07743	334.07743	333.79599	333.79599		0.00	0	
<b>Total R197 Future</b>											<b>201,004,988.48</b>	<b>608</b>	<b>30</b>
<b>Total For R197</b>											<b>201,004,988.48</b>	<b>608</b>	<b>30</b>
R202	On	05/05/2022	Bond Future			252.83757	252.83757	252.44327	252.44327		198,730,330.02	786	
R202	On	04/08/2022	Bond Future			251.84092	251.84092	251.32605	251.32605		0.00	0	6,50
R202	On	03/11/2022	Bond Future			255.51239	255.51239	254.99197	254.99197		0.00	0	
R202	On	02/02/2023	Bond Future			255.22302	255.22302	254.69724	254.69724		0.00	0	
R202	On	04/05/2023	Bond Future			259.75834	259.75834	259.22487	259.22487		0.00	0	
<b>Total R202 Future</b>											<b>198,730,330.02</b>	<b>786</b>	<b>6,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R202</b>									<b>198,730,330.02</b>	<b>786</b>	<b>6,51</b>
R2023 On 05/05/2022 Bond Future			5.41500	103.30290	5.45271	103.27300		0.96	1,409,051,556.00	13,640	
R2023 On 04/08/2022 Bond Future			5.53892	104.62404	5.53266	104.62747		0.68	0.00	0	22,18
R2023 On 03/11/2022 Bond Future			5.31440	102.20827	5.30064	102.21252		0.37	0.00	0	
<b>Total R2023 Future</b>									<b>1,409,051,556.00</b>	<b>13,640</b>	<b>22,18</b>
R2023 On 05/05/2022 Bond Future	6.29	Call			660.31000	0.66031	690,210	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			0.00000	0.00000	0,000	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			668.16000	0.66816	698,060	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			0.00000	0.00000	0,000	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			676.00000	0.67600	705,900	1.07	0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			0.00000	0.00000	0,000	1.07	0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			338.48000	0.33848	335,190	0.76	0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			55.55000	0.05555	55,690	0.76	0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			329.72000	0.32972	326,460	0.75	0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			57.70000	0.05770	57,870	0.75	0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			334.18000	0.33418	330,900	0.76	0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			56.70000	0.05670	56,850	0.76	0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			28.64000	0.02864	29,150	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			326.40000	0.32640	322,660	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			28.11000	0.02811	28,620	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			321.14000	0.32114	317,410	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			28.98000	0.02898	29,500	0.43	0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			323.86000	0.32386	320,120	0.43	0.00	0	
<b>Total R2023 Option</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>									<b>1,409,051,556.00</b>	<b>13,640</b>	<b>22,18</b>
R2030 On 05/05/2022 Bond Future			9.89000	92.11817	9.88261	92.15490		8.23	4,949,509,274.10	53,730	
R2030 On 04/08/2022 Bond Future			10.15935	89.09305	10.10401	89.35786		8.42	353,610,315.45	3,969	94,10
R2030 On 03/11/2022 Bond Future			10.35417	90.37262	10.29600	90.64192		8.08	0.00	0	18,73
R2030 On 02/02/2023 Bond Future			10.52604	87.87958	10.46471	88.15428		8.14	0.00	0	
R2030 On 04/05/2023 Bond Future			10.69791	89.42796	10.63329	89.70800		7.85	0.00	0	
<b>Total R2030 Future</b>									<b>5,303,119,589.55</b>	<b>57,699</b>	<b>112,83</b>
R2030 On 05/05/2022 Bond Future	7.73	Call			0.00000	0.00000	0,000	7.72	0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Put			11,563.07000	11.56307	11,599,800	7.72	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			0.00000	0.00000	0,000	7.71	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Put			9,221.74000	9.22174	9,258,470	7.71	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.00000	0.00000	0,000	7.67	0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			5,540.36000	5.54036	5,577,090	7.64	0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			0.00000	0.00000	0,000	7.63	0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Put			5,112.43000	5.11243	5,149,160	7.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/05/2022	Bond Future	9.15	Call			0.00000	0.00000	0,000	7.61	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Put			3,738.34000	3.73834	3,775,070	7.61	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,698.47000	2.69847	2,735,200	7.60	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Call			0.01000	0.00001	0,000	7.66	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,419.20000	1.41920	1,455,920	7.66	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Call			0.09000	0.00009	0,000	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,166.12000	1.16612	1,202,760	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			0.00000	0.00000	0,000	7.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			42.86000	0.04286	0,000	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			1,511.85000	1.51185	1,475,110	8.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			0.01000	0.00001	0,000	8.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,560.48000	1.56048	1,523,740	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			0.01000	0.00001	0,000	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			0.00000	0.00000	0,000	7.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,386.52000	7.38652	7,423,250	7.67	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,609.08000	1.60908	1,572,340	8.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			0.01000	0.00001	0,000	8.73	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,526.35000	5.52635	5,489,620	10.63	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			0.00000	0.00000	0,000	10.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			377.11000	0.37711	297,520	8.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			460.65000	0.46065	397,690	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,217.72000	3.21772	3,419,570	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			472.49000	0.47249	408,330	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,179.74000	3.17974	3,380,390	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			10.01000	0.01001	7,630	8.10	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,219.33000	9.21933	9,481,760	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			484.53000	0.48453	419,180	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,141.99000	3.14199	3,341,450	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,286.86000	4.28686	4,060,160	9.15	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			346.03000	0.34603	384,140	9.15	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			116.19000	0.11619	95,220	7.79	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,357.01000	5.35701	5,600,850	7.79	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,560.62000	2.56062	2,711,150	7.83	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,572.36000	1.57236	1,452,580	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,534.47000	2.53447	2,683,990	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,593.66000	1.59366	1,472,870	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,508.76000	2.50876	2,657,270	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,551.47000	1.55147	1,432,700	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			968.24000	0.96824	890,610	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,675.48000	4.67548	4,872,550	7.64	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	02/02/2023	Bond Future	9.80	Call		1,172.43000	1.17243	1,083,700	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,220.71000	4.22071	4,406,680	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		273.01000	0.27301	244,310	7.55	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,112.71000	8.11271	8,358,710	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,489.49000	1.48949	1,385,220	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,653.00000	3.65300	3,823,430	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,507.39000	1.50739	1,402,300	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,624.64000	3.62464	3,794,250	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		502.19000	0.50219	455,050	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,417.34000	6.41734	6,644,900	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,525.43000	1.52543	1,419,500	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,596.44000	3.59644	3,765,210	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,401.59000	1.40159	1,301,450	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,796.88000	3.79688	3,971,440	7.81	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		3,002.39000	3.00239	3,143,810	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,574.68000	2.57468	2,435,350	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		2,980.95000	2.98095	3,121,660	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,530.28000	2.53028	2,392,380	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,023.96000	3.02396	3,166,100	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,552.43000	2.55243	2,413,810	7.73	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,70</b>
<b>Total For R2030</b>											<b>5,303,119,589.55</b>	<b>57,699</b>	<b>115,53</b>
R2032	On	05/05/2022	Bond Future			10.28000	88.46357	10.27234	88.50649	9.54	7,094,601,386.86	80,198	
R2032	On	04/08/2022	Bond Future			10.52219	89.39586	10.47218	89.66730	9.26	330,496,494.42	3,697	70,24
R2032	On	03/11/2022	Bond Future			10.70804	86.52793	10.65572	86.80393	9.32	0.00	0	85,31
R2032	On	02/02/2023	Bond Future			10.87013	87.97790	10.81534	88.25934	8.95	0.00	0	
R2032	On	04/05/2023	Bond Future			11.02753	85.36920	10.97017	85.65616	9.04	0.00	0	
<b>Total R2032 Future</b>											<b>7,425,097,881.28</b>	<b>83,895</b>	<b>155,62</b>
R2032	On	05/05/2022	Bond Future	9.58	Call		0.00000	0.00000	0,000	8.59	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		3,997.78000	3.99778	4,040,700	8.59	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		19.01000	0.01901	0,000	8.70	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put		538.60000	0.53860	562,510	8.70	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		218.58000	0.21858	55,990	8.90	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		0.00000	0.00000	0,000	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		4,059.81000	4.05981	4,016,890	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		0.00000	0.00000	0,000	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		4,112.38000	4.11238	4,069,460	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		0.00000	0.00000	0,000	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		119.67000	0.11967	0,000	8.90	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.04	Call		4,164.90000	4.16490	4,121,980	11.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		0.00000	0.00000	0,000	11.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,895.63000	4.89563	4,852,710	11.51	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		0.00000	0.00000	0,000	11.51	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call		3,849.08000	3.84908	3,806,160	11.16	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		15.83000	0.01583	12,190	8.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		8,724.06000	8.72406	8,991,860	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		78.00000	0.07800	63,020	7.98	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	9.40	Put		6,179.85000	6.17985	6,436,310	7.98	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		255.30000	0.25530	215,930	8.25	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		4,478.08000	4.47808	4,710,150	8.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		775.31000	0.77531	686,670	8.79	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	10.10	Put		2,831.46000	2.83146	3,014,260	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		978.77000	0.97877	875,260	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,476.14000	2.47614	2,644,070	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,000.62000	1.00062	895,620	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,442.37000	2.44237	2,608,810	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,022.94000	1.02294	916,430	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,409.12000	2.40912	2,574,050	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call		3,498.18000	3.49818	3,289,970	9.88	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		689.60000	0.68960	752,830	9.88	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		6,097.85000	6.09785	5,850,510	10.83	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		242.64000	0.24264	266,740	10.83	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,415.62000	7.41562	7,158,540	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		141.16000	0.14116	155,520	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put		7,713.69000	7.71369	7,965,690	8.33	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		214.38000	0.21438	188,010	8.32	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put		7,441.78000	7.44178	7,691,410	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call		266.56000	0.26656	234,950	8.31	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put		6,908.28000	6.90828	7,152,670	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put		4,705.76000	4.70576	4,914,880	8.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		1,006.63000	1.00663	920,090	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,957.02000	3.95702	4,146,480	8.71	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.16	Call		1,100.14000	1.10014	1,008,240	8.76	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,774.69000	3.77469	3,958,790	8.76	0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Call		191.62000	0.19162	167,620	8.33	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Put		3,598.51000	3.59851	3,777,190	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		1,831.25000	1.83125	1,703,610	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,713.30000	2.71330	2,861,660	9.11	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.56	Call		2,009.30000	2.00930	1,874,220	9.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.56	Put			2,517.32000	2.51732	2,658,240	9.17	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			696.74000	0.69674	629,860	8.48	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,255.67000	2.25567	2,386,110	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,306.15000	2.30615	2,159,560	9.26	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,230.71000	2.23071	2,360,120	9.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,373.83000	5.37383	5,154,550	10.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			814.30000	0.81430	871,020	10.26	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Call			1,198.68000	1.19868	1,101,360	8.82	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			8,488.84000	8.48884	8,238,600	11.33	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			352.01000	0.35201	377,770	11.33	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			2,278.29000	2.27829	2,132,730	9.25	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			409.92000	0.40992	370,900	8.08	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			7,723.30000	7.72330	7,965,720	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,205.24000	1.20524	1,116,700	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,668.98000	4.66898	4,861,880	8.28	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,314.68000	1.31468	1,220,740	8.33	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			4,453.67000	4.45367	4,641,170	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			308.03000	0.30803	277,100	8.06	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			8,545.16000	8.54516	8,795,670	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,655.73000	1.65573	1,546,320	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,883.05000	3.88305	4,055,080	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,676.97000	1.67697	1,566,650	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,851.05000	3.85105	4,022,170	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			839.30000	0.83930	770,920	8.13	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			5,617.82000	5.61782	5,830,880	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			2,310.25000	2.31025	2,175,460	8.72	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			3,062.82000	3.06282	3,209,470	8.72	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,539.99000	5.53999	5,328,500	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,190.49000	1.19049	1,260,440	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,634.36000	1.63436	1,525,870	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,914.96000	3.91496	4,087,910	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			6,104.71000	6.10471	5,885,250	9.77	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,039.15000	1.03915	1,101,130	9.77	0.00	0	5
R2032	On	02/02/2023	Bond Future	12.75	Call			9,703.50000	9.70350	9,451,450	10.91	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			470.79000	0.47079	500,180	10.91	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.50	Call			1,900.21000	1.90021	1,780,750	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,544.21000	3.54421	3,706,190	8.58	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Put			3,224.26000	3.22426	3,366,850	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,769.94000	2.76994	2,627,130	8.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,274.14000	3.27414	3,418,290	8.80	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
R2032	On	04/05/2023	Bond Future	10.88	Call			2,795.43000	2.79543	2,651,840	8.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,249.12000	3.24912	3,392,490	8.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			2,821.04000	2.82104	2,676,670	8.82	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,26</b>
<b>Total For R2032</b>												<b>7,425,097,881.28</b>	<b>83,895</b>	<b>178,85</b>
R2035	On	05/05/2022	Bond Future			10.64000	89.49427	10.64722	89.44881		10.77	5,169,547,012.28	57,764	
R2035	On	04/08/2022	Bond Future			10.86677	90.44369	10.83761	90.62196		10.39	163,883,966.28	1,812	129,7
R2035	On	03/11/2022	Bond Future			11.04352	87.25626	11.01308	87.43771		10.50	0.00	0	1
R2035	On	02/02/2023	Bond Future			11.20212	88.71752	11.17027	88.90288		10.11	0.00	0	
R2035	On	04/05/2023	Bond Future			11.34829	85.78352	11.31507	85.97263		10.23	0.00	0	
<b>Total R2035 Future</b>												<b>5,333,430,978.56</b>	<b>59,576</b>	<b>129,86</b>
R2035	On	05/05/2022	Bond Future	10.72	Call			504.90000	0.50490	501,820	10.67	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			48.54000	0.04854	0,000	10.67	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call			1,081.22000	1.08122	1,123,350	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			3.33000	0.00333	0,000	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,885.79000	5.88579	5,931,250	13.32	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			0.00000	0.00000	0,000	14.84	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			0.00000	0.00000	0,000	13.32	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,942.72000	5.94272	5,988,180	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			0.00000	0.00000	0,000	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,999.59000	5.99959	6,045,050	13.35	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			0.00000	0.00000	0,000	13.35	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,356.38000	11.35638	11,401,840	14.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			988.92000	0.98892	920,310	9.73	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			2,901.80000	2.90180	3,011,460	9.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,521.31000	1.52131	1,432,170	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			2,183.74000	2.18374	2,272,870	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call			37.89000	0.03789	32,520	9.05	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			8,598.63000	8.59863	8,771,530	9.05	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			113.26000	0.11326	99,530	8.89	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			6,540.18000	6.54018	6,704,720	8.89	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			7,873.11000	7.87311	7,703,630	12.32	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			182.17000	0.18217	190,960	12.32	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,265.75000	1.26575	1,185,770	9.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,487.76000	2.48776	2,586,050	9.92	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,491.61000	1.49161	1,403,480	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,215.97000	2.21597	2,306,110	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,551.31000	1.55131	1,461,160	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,151.88000	2.15188	2,240,000	10.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	11.13	Call			2,906.50000	2.90650	2,781,280	10.55	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,142.38000	1.14238	1,195,430	10.55	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			5,187.33000	5.18733	5,321,860	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,314.01000	1.31401	1,247,190	9.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,018.03000	4.01803	4,132,660	9.69	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.05	Put			2,433.78000	2.43378	2,513,450	10.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			2,916.23000	2.91623	2,809,100	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,222.28000	2.22228	2,296,600	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			293.10000	0.29310	271,050	9.26	0.00	0	5
R2035	On	03/11/2022	Bond Future	9.82	Put			7,855.66000	7.85566	8,015,060	9.26	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.30	Call			776.12000	0.77612	729,200	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,171.76000	2.17176	2,244,760	10.40	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,559.26000	9.55926	9,392,350	12.62	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			380.09000	0.38009	394,630	12.62	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.99	Call			2,464.29000	2.46429	2,366,630	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,602.22000	2.60222	2,686,010	10.25	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.05	Call			2,653.78000	2.65378	2,552,000	10.31	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	11.14	Call			2,949.71000	2.94971	2,841,920	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,196.78000	2.19678	2,270,440	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,983.62000	2.98362	2,875,170	10.40	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			998.09000	0.99809	949,160	9.20	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	10.30	Put			6,292.62000	6.29262	6,429,050	9.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,715.82000	1.71582	1,645,380	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,765.32000	4.76532	4,880,240	9.59	0.00	0	5
R2035	On	02/02/2023	Bond Future	10.87	Call			2,234.71000	2.23471	2,151,560	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,010.76000	4.01076	4,112,970	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,261.00000	2.26100	2,177,260	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,977.06000	3.97706	4,078,680	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			444.60000	0.44460	418,180	9.07	0.00	0	5
R2035	On	02/02/2023	Bond Future	9.81	Put			8,925.77000	8.92577	9,084,710	9.07	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,760.06000	2.76006	2,665,710	9.97	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,406.25000	3.40625	3,497,260	9.97	0.00	0	5
R2035	On	02/02/2023	Bond Future	13.22	Call			11,365.26000	11.36526	11,196,720	12.64	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			524.21000	0.52421	541,030	12.64	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	10.86	Call			2,208.58000	2.20858	2,126,030	9.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,044.68000	4.04468	4,147,490	9.79	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,731.51000	2.73151	2,637,730	9.96	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	11.05	Put			3,436.65000	3.43665	3,528,230	9.96	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			3,789.68000	3.78968	3,882,340	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,158.32000	3.15832	3,061,360	10.03	0.00	0	

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	04/05/2023	Bond Future	11.21	Put		3,760.45000	3.76045	3,852,600	10.03	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		3,186.84000	3.18684	3,089,360	10.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,731.40000	3.73140	3,823,030	10.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		3,129.93000	3.12993	3,033,480	10.02	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,95</b>
<b>Total For R2035</b>											<b>5,333,430,978.56</b>	<b>59,576</b>	<b>140,85</b>
R2037	On	05/05/2022	Bond Future			10.79000	85.58893	10.79722	85.54288	11.43	2,793,451,497.34	32,638	
R2037	On	04/08/2022	Bond Future			11.01527	82.22829	10.98613	82.40883	11.63	0.00	0	129,94
R2037	On	03/11/2022	Bond Future			11.17982	83.40963	11.14947	83.59336	11.19	0.00	0	
R2037	On	02/02/2023	Bond Future			11.32704	80.55030	11.29537	80.73789	11.38	0.00	0	
R2037	On	04/05/2023	Bond Future			11.47123	81.97080	11.43824	82.16223	10.96	0.00	0	
<b>Total R2037 Future</b>											<b>2,793,451,497.34</b>	<b>32,638</b>	<b>129,94</b>
R2037	On	05/05/2022	Bond Future	11.82	Call		6,159.86000	6.15986	6,205,910	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		0.00000	0.00000	0,000	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,216.68000	6.21668	6,262,730	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		0.00000	0.00000	0,000	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,273.44000	6.27344	6,319,490	14.09	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		0.00000	0.00000	0,000	14.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,551.42000	1.55142	1,460,090	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		2,151.16000	2.15116	2,240,370	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,581.96000	1.58196	1,489,590	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,119.01000	2.11901	2,207,180	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		2,659.02000	2.65902	2,537,540	11.58	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	11.21	Put		1,286.98000	1.28698	1,346,040	11.58	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,518.86000	3.51886	3,381,330	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		890.44000	0.89044	933,450	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		169.91000	0.16991	150,710	9.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,951.20000	5.95120	6,112,540	9.93	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,022.10000	6.02210	5,859,020	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		349.40000	0.34940	366,860	12.87	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call		1,612.97000	1.61297	1,519,580	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,087.40000	2.08740	2,174,550	11.12	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,161.88000	2.16188	2,233,410	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,116.85000	3.11685	3,005,940	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,211.56000	2.21156	2,284,380	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,151.38000	3.15138	3,039,830	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,186.48000	2.18648	2,258,660	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,186.32000	3.18632	3,074,120	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,400.80000	2.40080	2,313,120	10.95	0.00	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	02/02/2023	Bond Future	11.05	Put		3,876.30000	3.87630	3,976,210	10.95		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,346.14000	2.34614	2,259,680	10.93		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,943.65000	3.94365	4,044,780	10.93		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,373.39000	2.37339	2,286,320	10.94		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,909.86000	3.90986	4,010,380	10.94		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		3,949.87000	3.94987	4,043,840	10.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,227.87000	3.22787	3,129,900	10.83		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,919.55000	3.91955	4,013,010	10.83		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,170.83000	3.17083	3,073,890	10.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		3,980.37000	3.98037	4,074,860	10.82		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,199.29000	3.19929	3,101,830	10.82		0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>	
<b>Total For R2037</b>											<b>2,793,451,497.34</b>	<b>32,638</b>	<b>132,15</b>	
R2040	On	05/05/2022	Bond Future			10.89000	87.72544	10.89214	87.71072	12.02		1,402,817,511.04	15,991	
R2040	On	04/08/2022	Bond Future			11.10894	84.12488	11.07454	84.35468	12.24		0.00	0	118,65
R2040	On	03/11/2022	Bond Future			11.26782	85.33351	11.23202	85.56728	11.78		0.00	0	
R2040	On	02/02/2023	Bond Future			11.41011	82.25624	11.37280	82.49476	12.01		0.00	0	
R2040	On	04/05/2023	Bond Future			11.54903	83.70716	11.51021	83.95045	11.58		0.00	0	
<b>Total R2040 Future</b>											<b>1,402,817,511.04</b>	<b>15,991</b>	<b>118,65</b>	
R2040	On	05/05/2022	Bond Future	9.82	Call		0.00000	0.00000	0,000	10.90		0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		7,900.00000	7.90000	7,885,280	10.90		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		0.00000	0.00000	0,000	10.79		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		2,261.08000	2.26108	2,246,360	10.79		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,511.27000	6.51127	6,525,990	14.92		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	16.76		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		0.00000	0.00000	0,000	14.92		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,571.88000	6.57188	6,586,600	14.94		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		0.00000	0.00000	0,000	14.94		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,632.41000	6.63241	6,647,130	14.96		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		0.00000	0.00000	0,000	14.96		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,965.69000	12.96569	12,980,410	16.76		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,873.24000	1.87324	1,752,170	11.93		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,172.24000	2.17224	2,280,970	11.93		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,548.89000	7.54889	7,336,260	14.20		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		282.33000	0.28233	299,500	14.20		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		31.37000	0.03137	26,180	10.70		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,078.28000	10.07828	10,302,890	10.70		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		915.23000	0.91523	837,460	11.28		0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,482.20000	3.48220	3,634,230	11.28		0.00	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	04/08/2022	Bond Future	11.04	Call		1,907.04000	1.90704	1,784,710	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,138.76000	2.13876	2,246,230	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,941.15000	1.94115	1,817,580	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,105.68000	2.10568	2,211,910	11.96	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,292.01000	2.29201	2,384,640	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,417.68000	3.41768	3,275,710	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,265.59000	2.26559	2,357,390	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,342.57000	3.34257	3,202,260	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,318.69000	2.31869	2,412,150	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,380.03000	3.38003	3,238,890	11.67	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,560.86000	2.56086	2,451,570	11.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,272.03000	4.27203	4,401,260	11.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,590.49000	2.59049	2,480,430	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,235.54000	4.23554	4,364,000	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,531.41000	2.53141	2,422,880	11.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,308.79000	4.30879	4,438,780	11.61	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,126.84000	4.12684	4,245,500	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,524.97000	3.52497	3,399,680	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,094.72000	4.09472	4,212,720	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,556.53000	3.55653	3,430,580	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,062.82000	4.06282	4,180,160	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,493.54000	3.49354	3,368,910	11.32	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,38</b>
<b>Total For R2040</b>											<b>1,402,817,511.04</b>	<b>15,991</b>	<b>120,03</b>
R2044	On	05/05/2022	Bond Future			10.91000	84.53500	10.92203	84.45052	12.67	3,077,834,815.00	36,409	
R2044	On	04/08/2022	Bond Future			11.12415	80.97718	11.09486	81.17690	12.91	0.00	0	69,14
R2044	On	03/11/2022	Bond Future			11.27423	82.14065	11.24375	82.34390	12.42	0.00	0	
R2044	On	02/02/2023	Bond Future			11.40836	79.13509	11.37661	79.34252	12.68	0.00	0	
R2044	On	04/05/2023	Bond Future			11.53889	80.53108	11.50587	80.74272	12.23	0.00	0	
<b>Total R2044 Future</b>											<b>3,077,834,815.00</b>	<b>36,409</b>	<b>69,14</b>
R2044	On	05/05/2022	Bond Future	11.91	Call		6,472.59000	6.47259	6,557,070	15.75	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		0.00000	0.00000	0,000	15.75	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,533.67000	6.53367	6,618,150	15.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		0.00000	0.00000	0,000	15.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,594.66000	6.59466	6,679,140	15.79	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		0.00000	0.00000	0,000	15.79	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,078.77000	2.07877	1,966,160	12.68	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,043.66000	2.04366	2,130,770	12.68	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,007.44000	2.00744	1,896,980	12.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/08/2022	Bond Future	11.08	Put		2,109.07000	2.10907	2,198,330	12.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,043.03000	2.04303	1,931,490	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,076.24000	2.07624	2,164,420	12.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,357.37000	2.35737	2,437,230	12.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,428.19000	3.42819	3,304,070	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,329.96000	2.32996	2,409,090	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,352.50000	3.35250	3,229,830	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,385.06000	2.38506	2,465,640	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,390.25000	3.39025	3,266,860	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,706.82000	2.70682	2,608,180	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,213.90000	4.21390	4,322,690	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,737.54000	2.73754	2,638,230	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,177.11000	4.17711	4,285,230	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,676.00000	2.67600	2,578,030	12.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,250.68000	4.25068	4,360,140	12.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		4,179.94000	4.17994	4,281,770	11.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,592.36000	3.59236	3,481,980	11.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,147.20000	4.14720	4,248,460	11.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,624.80000	3.62480	3,513,840	11.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,114.69000	4.11469	4,215,370	11.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,560.06000	3.56006	3,450,250	11.95	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>3,077,834,815.00</b>	<b>36,409</b>	<b>69,14</b>
R2048	On	05/05/2022	Bond Future			10.83500	83.68143	10.84686	83.59522	13.12	10,699,507,639.80	127,860	
R2048	On	04/08/2022	Bond Future			11.04067	84.44709	11.00604	84.69157	12.68	0.00	0	188,74
R2048	On	03/11/2022	Bond Future			11.18763	81.23691	11.15160	81.48550	12.87	0.00	0	
R2048	On	02/02/2023	Bond Future			11.31885	82.59761	11.28133	82.85118	12.44	0.00	0	
R2048	On	04/05/2023	Bond Future			11.43855	79.61958	11.39959	79.87808	12.68	0.00	0	
<b>Total R2048 Future</b>											<b>10,699,507,639.80</b>	<b>127,860</b>	<b>188,74</b>
R2048	On	05/05/2022	Bond Future	11.79	Call		6,380.22000	6.38022	6,466,430	16.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		0.00000	0.00000	0,000	16.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,443.13000	6.44313	6,529,340	16.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		0.00000	0.00000	0,000	16.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,505.96000	6.50596	6,592,170	16.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		0.00000	0.00000	0,000	16.11	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,066.84000	2.06684	1,933,310	12.31	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,109.61000	2.10961	2,220,560	12.31	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		1,705.21000	1.70521	1,585,560	12.10	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		2,461.93000	2.46193	2,586,760	12.10	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.98	Call		1,991.90000	1.99190	1,861,090	12.27	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,176.59000	2.17659	2,290,260	12.27	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,029.29000	2.02929	1,897,120	12.29	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,142.97000	2.14297	2,255,280	12.29	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		36.44000	0.03644	30,390	11.07	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		10,286.38000	10.28638	10,524,810	11.07	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		223.11000	0.22311	194,540	10.75	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		6,298.77000	6.29877	6,514,680	10.75	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		454.98000	0.45498	405,580	11.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		4,951.29000	4.95129	5,146,370	11.04	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,571.01000	3.57101	3,420,530	12.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,420.62000	2.42062	2,518,730	12.96	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,492.42000	3.49242	3,343,710	12.93	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,477.13000	2.47713	2,577,010	12.93	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,531.51000	3.53151	3,381,910	12.94	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,448.62000	2.44862	2,547,610	12.94	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,814.97000	2.81497	2,694,320	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,200.22000	4.20022	4,333,140	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,750.63000	2.75063	2,631,650	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,275.80000	4.27580	4,410,390	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,782.57000	2.78257	2,662,760	11.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,237.72000	4.23772	4,371,480	11.99	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,842.80000	3.84280	3,706,340	12.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,173.99000	4.17399	4,296,030	12.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,775.72000	3.77572	3,640,650	12.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,241.18000	4.24118	4,364,610	12.54	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,809.03000	3.80903	3,673,270	12.55	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,207.31000	4.20731	4,330,050	12.55	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,45</b>
<b>Total For R2048</b>											<b>10,699,507,639.80</b>	<b>127,860</b>	<b>192,15</b>
R209	On	05/05/2022	Bond Future			10.61500	69.32318	10.62198	69.28468	12.07	802,346,485.32	11,574	
R209	On	04/08/2022	Bond Future			10.82510	70.00817	10.79066	70.19337	11.69	0.00	0	13,56
R209	On	03/11/2022	Bond Future			10.98033	67.86826	10.94454	68.05665	11.78	0.00	0	4,11
R209	On	02/02/2023	Bond Future			11.11534	69.00539	11.07813	69.19758	11.39	0.00	0	
R209	On	04/05/2023	Bond Future			11.24503	67.07039	11.20638	67.26640	11.50	0.00	0	
<b>Total R209 Future</b>											<b>802,346,485.32</b>	<b>11,574</b>	<b>17,71</b>
R209	On	05/05/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	10.97	0.00	0	
R209	On	05/05/2022	Bond Future	9.50	Put		6,599.89000	6.59989	6,561,390	10.97	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		0.00000	0.00000	0,000	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 Interr
R209	On	05/05/2022	Bond Future	9.75	Put		5,055.10000	5.05510	5,016,600	10.88	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		0.00000	0.00000	0,000	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,095.18000	2.09518	2,056,680	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,359.45000	4.35945	4,397,950	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		0.00000	0.00000	0,000	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,039.66000	7.03966	7,078,160	15.58	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.00000	0.00000	0,000	15.58	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		710.78000	0.71078	739,380	12.07	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		9.90000	0.00990	0,000	12.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,258.86000	4.25886	4,297,360	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		0.00000	0.00000	0,000	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,309.18000	4.30918	4,347,680	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		0.00000	0.00000	0,000	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,056.15000	1.05615	976,590	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,204.57000	2.20457	2,310,210	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,079.52000	1.07952	998,870	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,172.82000	2.17282	2,277,370	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,033.08000	1.03308	954,600	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,236.69000	2.23669	2,343,410	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,494.43000	2.49443	2,386,240	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,045.82000	2.04582	2,126,020	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,032.52000	4.03252	3,895,670	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,190.32000	1.19032	1,241,860	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,407.96000	2.40796	2,301,860	11.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,116.35000	2.11635	2,198,640	11.78	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call		2,436.56000	2.43656	2,329,760	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,092.56000	2.09256	2,174,150	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,465.32000	2.46532	2,357,820	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,068.99000	2.06899	2,149,880	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		136.48000	0.13648	123,180	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,396.85000	8.39685	8,571,940	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		418.52000	0.41852	385,270	10.34	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,668.62000	5.66862	5,823,760	10.34	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.50	Call		1,190.32000	1.19032	1,121,220	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,593.06000	3.59306	3,712,350	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		71.43000	0.07143	63,780	10.42	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		9,901.31000	9.90131	10,082,050	10.42	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,958.21000	1.95821	1,872,330	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,472.86000	3.47286	3,579,170	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,981.77000	1.98177	1,895,260	10.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R209	On	02/02/2023	Bond Future	10.80	Put		3,443.06000	3.44306	3,548,740	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,935.03000	1.93503	1,849,790	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,503.11000	3.50311	3,610,060	10.94	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,801.99000	2.80199	2,701,890	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,345.65000	3.34565	3,441,560	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,827.01000	2.82701	2,726,380	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,319.31000	3.31931	3,414,690	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,776.81000	2.77681	2,677,240	11.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,371.90000	3.37190	3,468,340	11.38	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,50</b>
<b>Total For R209</b>											<b>802,346,485.32</b>	<b>11,574</b>	<b>46,21</b>
R210	On	05/05/2022	Bond Future			220.53242	220.53242	220.14431	220.14431		214,357,512.24	972	
R210	On	04/08/2022	Bond Future			223.22320	223.22320	223.08713	223.08713		0.00	0	1,02
R210	On	03/11/2022	Bond Future			223.52651	223.52651	223.39053	223.39053		0.00	0	
R210	On	02/02/2023	Bond Future			227.31381	227.31381	227.17760	227.17760		0.00	0	
R210	On	04/05/2023	Bond Future			228.31260	228.31260	228.17641	228.17641		0.00	0	
<b>Total R210 Future</b>											<b>214,357,512.24</b>	<b>972</b>	<b>1,02</b>
<b>Total For R210</b>											<b>214,357,512.24</b>	<b>972</b>	<b>1,02</b>
R213	On	05/05/2022	Bond Future			10.14000	83.32233	10.13236	83.36090	9.27	1,806,261,469.74	21,678	
R213	On	04/08/2022	Bond Future			10.38347	84.20962	10.33342	84.45423	9.03	16,841,924.00	200	26,72
R213	On	03/11/2022	Bond Future			10.57196	81.88015	10.51956	82.12886	9.06	0.00	0	
R213	On	02/02/2023	Bond Future			10.73985	83.25063	10.68486	83.50430	8.65	0.00	0	
R213	On	04/05/2023	Bond Future			10.89555	81.16906	10.83794	81.42768	8.76	0.00	0	
<b>Total R213 Future</b>											<b>1,823,103,393.74</b>	<b>21,878</b>	<b>26,72</b>
R213	On	05/05/2022	Bond Future	10.63	Call		2,464.43000	2.46443	2,425,860	10.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		0.00000	0.00000	0,000	10.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,512.97000	2.51297	2,474,400	10.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		0.00000	0.00000	0,000	10.46	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,561.46000	2.56146	2,522,890	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		0.00000	0.00000	0,000	10.50	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		615.95000	0.61595	543,230	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,774.20000	2.77420	2,946,090	8.44	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		586.06000	0.58606	515,840	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,845.66000	2.84566	3,020,050	8.42	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		600.89000	0.60089	529,420	8.43	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,809.79000	2.80979	2,982,930	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,868.98000	6.86898	7,092,330	8.31	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		735.91000	0.73591	669,220	8.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,051.97000	4.05197	4,233,990	8.30	0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.19	Put		2,911.82000	2.91182	3,061,060	8.63	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,706.77000	1.70677	1,590,070	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,422.07000	2.42207	2,554,080	8.78	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		191.97000	0.19197	169,120	8.32	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,159.73000	7.15973	7,385,590	8.32	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		217.49000	0.21749	192,130	8.31	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,371.55000	2.37155	2,501,670	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,775.42000	1.77542	1,655,880	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,346.59000	2.34659	2,475,760	8.80	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		945.82000	0.94582	866,340	8.43	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,564.73000	3.56473	3,733,960	8.43	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,324.89000	1.32489	1,225,420	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,729.49000	1.72949	1,611,840	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,396.71000	2.39671	2,527,770	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,752.37000	1.75237	1,633,780	8.79	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,468.99000	1.46899	1,373,070	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,702.63000	3.70263	3,860,380	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,740.35000	1.74035	1,633,330	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,307.34000	3.30734	3,453,990	8.39	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		303.03000	0.30303	273,710	7.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,762.17000	7.76217	7,986,520	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,126.11000	1.12611	1,045,870	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,324.09000	4.32409	4,497,520	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		7,287.64000	7.28764	7,072,900	10.16	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		657.58000	0.65758	696,510	10.16	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,487.67000	1.48767	1,390,960	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,673.46000	3.67346	3,830,420	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,506.49000	1.50649	1,408,980	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,644.47000	3.64447	3,800,630	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,906.85000	1.90685	1,793,510	8.45	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,095.96000	3.09596	3,236,290	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,005.78000	3.00578	3,134,560	8.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,563.25000	2.56325	2,434,760	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,050.68000	3.05068	3,180,810	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,585.89000	2.58589	2,456,720	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,028.01000	3.02801	3,157,460	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,608.95000	2.60895	2,479,110	8.61	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>										<b>1,823,103,393.74</b>	<b>21,878</b>	<b>32,01</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
R214	On	05/05/2022			10.88500	66.43706	10.89189	66.39767		13.14	633,211,618.86	9,531	
R214	On	04/08/2022			11.08304	67.10505	11.05370	67.26850		12.72	9,394,707.00	140	15,13
R214	On	03/11/2022			11.23242	64.78298	11.20194	64.94927		12.90	0.00	0	
R214	On	02/02/2023			11.36591	65.86784	11.33421	66.03756		12.48	0.00	0	
R214	On	04/05/2023			11.48802	63.73461	11.45514	63.90772		12.68	0.00	0	
<b>Total R214 Future</b>											<b>642,606,325.86</b>	<b>9,671</b>	<b>15,13</b>
R214	On	05/05/2022	11.73	Call			4,526.10000	4.52610	4,565,490	15.97	0.00	0	
R214	On	05/05/2022	11.73	Put			0.00000	0.00000	0,000	15.97	0.00	0	
R214	On	05/05/2022	11.74	Call			4,577.07000	4.57707	4,616,460	15.99	0.00	0	
R214	On	05/05/2022	11.74	Put			0.00000	0.00000	0,000	15.99	0.00	0	
R214	On	05/05/2022	11.75	Call			4,627.97000	4.62797	4,667,360	16.01	0.00	0	
R214	On	05/05/2022	11.75	Put			0.00000	0.00000	0,000	16.01	0.00	0	
R214	On	04/08/2022	10.99	Call			1,493.99000	1.49399	1,408,100	12.34	0.00	0	
R214	On	04/08/2022	10.99	Put			1,851.10000	1.85110	1,928,660	12.34	0.00	0	
R214	On	04/08/2022	10.97	Call			1,437.80000	1.43780	1,353,740	12.30	0.00	0	
R214	On	04/08/2022	10.97	Put			1,907.67000	1.90767	1,987,060	12.30	0.00	0	
R214	On	04/08/2022	10.98	Call			1,465.75000	1.46575	1,380,780	12.32	0.00	0	
R214	On	04/08/2022	10.98	Put			1,879.21000	1.87921	1,957,690	12.32	0.00	0	
R214	On	03/11/2022	11.35	Put			1,994.65000	1.99465	2,060,330	13.02	0.00	0	
R214	On	03/11/2022	11.36	Call			2,827.23000	2.82723	2,726,040	13.04	0.00	0	
R214	On	03/11/2022	11.36	Put			1,972.19000	1.97219	2,037,290	13.04	0.00	0	
R214	On	03/11/2022	11.34	Call			2,765.34000	2.76534	2,665,320	13.01	0.00	0	
R214	On	03/11/2022	11.34	Put			2,017.50000	2.01750	2,083,770	13.01	0.00	0	
R214	On	03/11/2022	11.35	Call			2,796.12000	2.79612	2,695,510	13.02	0.00	0	
R214	On	02/02/2023	11.08	Call			2,137.86000	2.13786	2,058,820	12.04	0.00	0	
R214	On	02/02/2023	11.08	Put			3,524.94000	3.52494	3,615,620	12.04	0.00	0	
R214	On	02/02/2023	11.09	Call			2,162.66000	2.16266	2,083,060	12.05	0.00	0	
R214	On	02/02/2023	11.09	Put			3,494.28000	3.49428	3,584,400	12.05	0.00	0	
R214	On	02/02/2023	11.07	Call			2,112.99000	2.11299	2,034,500	12.03	0.00	0	
R214	On	02/02/2023	11.07	Put			3,555.59000	3.55559	3,646,820	12.03	0.00	0	
R214	On	04/05/2023	11.36	Put			3,472.15000	3.47215	3,555,060	12.56	0.00	0	
R214	On	04/05/2023	11.37	Call			2,993.43000	2.99343	2,902,760	12.57	0.00	0	
R214	On	04/05/2023	11.37	Put			3,445.16000	3.44516	3,527,600	12.57	0.00	0	
R214	On	04/05/2023	11.38	Call			3,019.67000	3.01967	2,928,540	12.58	0.00	0	
R214	On	04/05/2023	11.38	Put			3,418.08000	3.41808	3,500,060	12.58	0.00	0	
R214	On	04/05/2023	11.36	Call			2,967.03000	2.96703	2,876,830	12.56	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>642,606,325.86</b>	<b>9,671</b>	<b>15,13</b>
<b>Total for Bond</b>											<b>46,641,113,329.75</b>	<b>519,533</b>	<b>1,231,56</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	



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	05/05/2022	GOVI			818.28500	818.28500	817.83700	817.83700			16,365,700.00	2	
GOVI	On	04/08/2022	GOVI			826.63700	826.63700	828.44700	828.44700			0.00	0	1,1
GOVI	On	03/11/2022	GOVI			838.60500	838.60500	840.44700	840.44700			0.00	0	
GOVI	On	02/02/2023	GOVI			852.60200	852.60200	854.48300	854.48300			0.00	0	
GOVI	On	04/05/2023	GOVI			867.53800	867.53800	869.45700	869.45700			0.00	0	
<b>Total GOVI Future</b>												<b>16,365,700.00</b>	<b>2</b>	<b>1,11</b>
GOVI	On	05/05/2022	GOVI	788.23	Call			296,070.00000	29.60700	300,550,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			295,970.00000	29.59700	300,450,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			295,870.00000	29.58700	300,350,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			91,670.00000	9.16700	73,570,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			91,870.00000	9.18700	73,770,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			91,770.00000	9.17700	73,670,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			200,170.00000	20.01700	181,750,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			200,370.00000	20.03700	181,950,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			200,270.00000	20.02700	181,850,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			36,530.00000	3.65300	17,720,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			36,430.00000	3.64300	17,620,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			36,630.00000	3.66300	17,820,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			165,870.00000	16.58700	146,680,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			165,770.00000	16.57700	146,580,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			165,970.00000	16.59700	146,780,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>16,365,700.00</b>	<b>2</b>	<b>1,11</b>
<b>Total for GOVI</b>												<b>16,365,700.00</b>	<b>2</b>	<b>1,11</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	05/05/2022	Index Future			816.73700	816.73700	815.35900	815.35900			0.00	0	
AL37	On	04/08/2022	Index Future			825.61500	825.61500	825.93700	825.93700			0.00	0	
AL37	On	03/11/2022	Index Future			837.56800	837.56800	837.90100	837.90100			0.00	0	
AL37	On	02/02/2023	Index Future			851.54800	851.54800	851.89400	851.89400			0.00	0	
AL37	On	04/05/2023	Index Future			866.46500	866.46500	866.82200	866.82200			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	05/05/2022	Index Future			929.30300	929.30300	929.67900	929.67900			0.00	0	
AL7T	On	04/08/2022	Index Future			939.01700	939.01700	941.73900	941.73900			0.00	0	
AL7T	On	03/11/2022	Index Future			952.61200	952.61200	955.38000	955.38000			0.00	0	
AL7T	On	02/02/2023	Index Future			968.51200	968.51200	971.33600	971.33600			0.00	0	
AL7T	On	04/05/2023	Index Future			985.47700	985.47700	988.35700	988.35700			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	05/05/2022	Index Future			829.72400	829.72400	829.24700	829.24700			240,619,960.00	29	
ALBI	On	04/08/2022	Index Future			838.21800	838.21800	840.00500	840.00500			0.00	0	12
ALBI	On	03/11/2022	Index Future			850.35400	850.35400	852.17200	852.17200			0.00	0	
ALBI	On	02/02/2023	Index Future			864.54700	864.54700	866.40400	866.40400			0.00	0	
ALBI	On	04/05/2023	Index Future			879.69200	879.69200	881.58600	881.58600			0.00	0	
<b>Total ALBI Future</b>												<b>240,619,960.00</b>	<b>29</b>	<b>12</b>
<b>Total For ALBI</b>												<b>240,619,960.00</b>	<b>29</b>	<b>12</b>
IGOV	On	05/05/2022	Index Future			319.89300	319.89300	318.85900	318.85900			47,983,950.00	15	
IGOV	On	04/08/2022	Index Future			322.89700	322.89700	323.07500	323.07500			0.00	0	48
IGOV	On	03/11/2022	Index Future			327.65000	327.65000	327.83400	327.83400			0.00	0	
IGOV	On	02/02/2023	Index Future			333.19500	333.19500	333.38500	333.38500			0.00	0	
IGOV	On	04/05/2023	Index Future			339.10700	339.10700	339.30300	339.30300			0.00	0	
<b>Total IGOV Future</b>												<b>47,983,950.00</b>	<b>15</b>	<b>48</b>
<b>Total For IGOV</b>												<b>47,983,950.00</b>	<b>15</b>	<b>48</b>
<b>Total for Index</b>												<b>288,603,910.00</b>	<b>44</b>	<b>62</b>
JIBAR f	On	18/05/2022	Jibar Future			4.42500	95.57500	4.42000	95.58000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.87500	95.12500	4.86500	95.13500			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			4.99500	95.00500	4.98500	95.01500			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.40000	94.60000	5.38500	94.61500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.51000	94.49000	5.48500	94.51500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.89500	94.10500	5.88000	94.12000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.32000	93.68000	6.32500	93.67500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.75000	93.25000	6.75000	93.25000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			7.25000	92.75000	7.24500	92.75500			0.00	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
JIBAR F On 20/09/2023 Jibar Future			7.41500	92.58500	7.40500	92.59500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.51500	92.48500	7.50500	92.49500				0.00	0	17
JIBAR F On 20/03/2024 Jibar Future			7.67000	92.33000	7.67500	92.32500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>31</b>
<b>Total for Derivatives :</b>										<b>46,946,082,939.75</b>	<b>519,579</b>	<b>1,233,63</b>
ABCPI3 On 07/12/2023 Spot Bond			2.44700	324.04011	2.44700	323.95598				0.00	0	481,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>481,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>481,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.87983				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	100.94518				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.44993	9.65000	103.42315				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.36000	92.03064	11.36000	92.00271				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.20734				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.89811				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	99.89697				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.41793				0.00	0	220,000,00
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.73881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.16695				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.76072				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>	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.37342				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>	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.75507				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>	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.65924				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>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.49977				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.70131				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.58337				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.18215				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.92619				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.32739				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	

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 07/02/2026 Spot Bond					0.00000	99.87915				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.21730				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.94050				0.00	0	200,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.00732				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.12045				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	100.47039				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.37749				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.38692				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	100.39370				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	100.71474				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.14115				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	101.05686				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.79384				0.00	140,000,000	70,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.34930				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	100.68835				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	100.48555				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.89861				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.89514				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.89230				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.21120				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.09152				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.33712				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	100.75950				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	100.80409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.80218				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.70000	6.70000	6.70000	150.16928				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	36.82535	100.00000	36.73721				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.45000	2.45000	2.45000	159.53202				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			3.46000	3.46000	3.46000	211.15482				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.27000	4.27000	4.27000	241.00324		256,200,000,000.00		60,000,000	30,000,000	
<b>Total ABN63 SPOT</b>								<b>256,200,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For ABN63</b>								<b>256,200,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	101.99234				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.28500	8.28500	8.28500	112.34882				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.50000	99.93976	5.50000	99.92472				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.59000	102.01521	5.59000	101.99966				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			7.97500	107.24267	7.97500	107.21951				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.69500	108.31513	8.69500	108.28968				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.03000	106.15534	6.03000	106.13820				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			7.92400	104.57900	7.92400	104.55692				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.75160	100.00000	12.72353				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.55800	328.34949	1.55800	328.27219			124,640,000,000.00		80,000,000	40,000,000
<b>Total ABSI2 SPOT</b>									<b>124,640,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For ABSI2</b>									<b>124,640,000,000.00</b>		<b>80,000,000</b>	<b>40,000,000</b>
ABX01 On 10/07/2024 Spot Bond			11.16000	11.16000	11.16000	103.12659				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	100.90516				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	100.87909				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.72511				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.87680				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.87680				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.89901				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	100.89901				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	176.18543				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	179.44143				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	100.83505				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	101.73298				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	101.28523				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	101.51567				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	102.44436				0.00	240,000,000	120,000,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	101.67605				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.49946				0.00	600,000,000	300,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.62488				0.00	0	76,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	<b>76,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	106.01828				0.00	390,000,000	195,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>390,000,000</b>	<b>195,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>390,000,000</b>	<b>195,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.11653				0.00	0	152,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>152,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>152,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	103.73510				0.00	0	149,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>149,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>149,000,000</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.32181				0.00	380,000,000	190,000,000
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.33248				0.00	160,000,000	80,000,000
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
AH2A3 On 18/07/2026 Spot Bond			8.58500	99.41552	8.58500	99.39244			2,060,400,000,000.00	0.00	240,000,000	60,000,000
<b>Total AH2A31 SPOT</b>									<b>2,060,400,000,000.00</b>	<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For AH2A31</b>									<b>2,060,400,000,000.00</b>	<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.34870				0.00	0	0
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.40267				0.00	0	0
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2D On 18/07/2026 Spot Bond					0.00000	100.46998				0.00	0	0
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2O On 18/04/2023 Spot Bond					0.00000	100.29338				0.00	0	0
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	101.24134				0.00	160,000,000	80,000,000
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
AHF5A On 21/08/2023 Spot Bond			6.75000	105.87343	6.75000	105.85402				0.00	0	440,000,000
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>440,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	101.16764				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	101.30450				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	101.38871				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	102.45425				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.25952				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.65826				0.00	0	150,000,0€
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>150,000,0€</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	101.30441				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	101.38860				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	101.97756				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	101.36368				0.00	0	133,000,0€
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>133,000,0€</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	<b>133,000,0€</b>
AHF7A On 21/08/2025 Spot Bond					0.00000	101.44987				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.34651				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For AHF7B1</b>									<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.31494			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	101.43069			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	101.39071			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	102.62746			0.00	0	
<b>Total AHF7D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>									<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.04062			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			7.75000	103.92851	7.75000	103.90692			0.00	0	
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	
AIR04: On 29/05/2024 Spot Bond			8.19700	106.08347	8.19700	106.05993			0.00	0	10,000,00
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
AIR05: On 29/05/2030 Spot Bond			12.21000	93.33069	12.21000	93.30014			0.00	0	30,000,00
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
AIRL01: On 30/04/2028 Spot Bond			5.49000	189.54272	5.49000	189.47812		219,600,000,000.00		40,000,000	20,000,00
<b>Total AIRL01 SPOT</b>								<b>219,600,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For AIRL01</b>								<b>219,600,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
APF06: On 24/08/2022 Spot Bond					0.00000	101.33653			0.00	0	
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	
APF07: On 25/06/2023 Spot Bond					0.00000	100.79529			0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	
APF09: On 24/07/2023 Spot Bond					0.00000	100.24722			0.00	0	

Contract Details	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>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.99954				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.01531				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	101.44095				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.62000	256.37732	4.62000	256.29574				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.12000	223.07238	5.12000	222.99837				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			4.33000	201.58853	4.33000	201.52608				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.96690				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.72498				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.63000	119.21296	4.63000	119.17492				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.76848				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	100.77919				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.85263				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.39010				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.15624				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.96430				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	100.77193				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.88397				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>	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.33063				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.30029				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	100.99213				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	100.78544				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.82722				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ASN300</b>									<b>0.00</b>	<b>0</b>	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.57905			0.00	400,000,000	200,000,000
<b>Total ASN310 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ASN310</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ASN31 On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	111.27161			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			4.82500	4.82500	4.82500	103.65946			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	100.95724			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	101.08221			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	99.99994			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	100.21246			0.00	0	
<b>Total ASN335 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>									<b>0.00</b>	<b>0</b>	
ASN33 On 31/01/2038 Spot Bond			4.74000	117.59508	4.74000	117.55719			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	100.84022			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	100.76841			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	100.81751			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	100.80759			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.80759				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>	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.18813				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>	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.16807				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>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.98099				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>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.82060				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>	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.31190				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>	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.92346				0.00	66,000,000	33,000,000
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
<b>Total For ASN383</b>										<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
ASN383 On 15/03/2023 Spot Bond					0.00000	100.92346				0.00	66,000,000	33,000,000
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
<b>Total For ASN384</b>										<b>0.00</b>	<b>66,000,000</b>	<b>33,000,000</b>
ASN384 On 20/12/2022 Spot Bond					0.00000	101.34708				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	100.79971				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	101.20003				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39( On 17/12/2025 Spot Bond					0.00000	100.87782				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40( On 20/12/2024 Spot Bond					0.00000	100.79449				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 20/12/2024 Spot Bond					0.00000	100.92497				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 05/12/2022 Spot Bond					0.00000	101.02130				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond					0.00000	103.85730				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>	
ASN44( On 22/06/2023 Spot Bond					0.00000	100.74804				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	100.77009				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	100.98990				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	101.49887				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	104.37732				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	100.31650				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.31922				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.51661				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.04028				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.15379				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.17738				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	101.58491				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.09803				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	111.70500				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.98964				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	101.52748				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	100.83368				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	100.83368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	101.11729				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			9.98000	99.88682	9.98000	99.86011				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			9.16000	99.50741	9.16000	99.48293				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			9.71000	98.27008	9.71000	98.24448				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			9.71000	98.27008	9.71000	98.24448				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.45542	9.10000	102.43039				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.98512	11.05000	102.95453				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.97177	11.00000	102.94131				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.83824	10.50000	102.80917				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.83824	10.50000	102.80917				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.66425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.10229				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.58401				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.86496	10.60000	102.83561				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.16123	10.47000	102.80123				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.85160	10.55000	102.82239				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.90987				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>	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.25542				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>	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.12950				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	100.65575				0.00	314,000,000	157,000,000
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>314,000,000</b>	<b>157,000,000</b>
<b>Total For ASN575</b>										<b>0.00</b>	<b>314,000,000</b>	<b>157,000,000</b>
ASN57: On 20/12/2022 Spot Bond					0.00000	100.76845				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.10975				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	99.86854				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.14202				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 31/01/2023 Spot Bond			9.22000	102.49574	9.22000	102.47022				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	100.45616				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	100.34741				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.26289				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.24266				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	101.44401				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond					0.00000	98.70127				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.12246				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	100.89234				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.05979				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	100.85278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.62961				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	99.95751				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	100.80972				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	101.51053				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	100.62911				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	100.91199				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	100.99772				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.22751				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.04588				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.07064				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.52649				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	100.80502				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.22803				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.81788				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.64431				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.74874				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.95734				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>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.99642				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.39562				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.43632				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	100.78767				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.16973				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.11675				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.52722				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.11422				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	100.86610				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	100.87262				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.78147				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	99.99976				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.85863				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.80422				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	100.81558				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.26675				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.56088				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.61953				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 12/06/2024 Spot Bond					0.00000	101.00204				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.34085				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 05/06/2023 Spot Bond					0.00000	101.14163				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.11302				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	101.37828				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	100.81260				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	100.83350				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	100.84654				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.90182				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.10707				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 31/05/2022 Spot Bond					0.00000	101.09047				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76: On 21/12/2026 Spot Bond					0.00000	101.06869				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.01062				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.41384	9.41384	9.41384	107.98117				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.26687				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	102.10901				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.95764				0.00	0	
<b>Total ASN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN797</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.82384				0.00	0	
<b>Total ASN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN802</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.12086				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.10629				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.10649				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.05979				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.85322				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81 On 01/07/2022 Spot Bond					0.00000	100.55876				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.66599				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN81 On 01/07/2022 Spot Bond					0.00000	100.57489				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.58480				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.49284				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>	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.52730				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 31/01/2037 Spot Bond					0.00000	100.21930				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.52310				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.62542				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.62376				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.51343				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.44247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.44247				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.37708				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.32533				0.00	2,300,000,000	1,150,000,000
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>1,150,000,000</b>
<b>Total For ASN837</b>										<b>0.00</b>	<b>2,300,000,000</b>	<b>1,150,000,000</b>
ASN83: On 21/04/2027 Spot Bond					0.00000	100.30607				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.30364				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.30364				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.30435				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	100.51670				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.18980				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.19153				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.19676				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 29/04/2025 Spot Bond					0.00000	100.19903				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.19769				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.80265				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.09954				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.24581				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.62179				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.87000	99.48465	6.87000	99.46629				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	101.59276				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.34394				0.00	600,000,000	300,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.94467				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	103.07406				0.00	0	166,500,000
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>166,500,000</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>166,500,000</b>
BAYA72 On 31/03/2026 Spot Bond			11.77000	11.77000	11.77000	102.52062				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.89248				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.72110				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.72176				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.66728				0.00	100,000,000	50,000,00
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.09818				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.60846				0.00	260,000,000	130,000,00
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For BAYA79</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.60620				0.00	260,000,000	130,000,00
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For BAYA80</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.99757				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.24191				0.00	20,000,000	10,000,00
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For BAYA82</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.12567				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.94380				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.99657				0.00	0	100,000,00

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 BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.00410				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.16686				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	101.75712				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	100.45280				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	101.14169				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	100.91844				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	100.94439				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	100.91803				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 30/09/2023 Spot Bond					0.00000	101.12822				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	101.43491				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	101.15486				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.12903				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.33568				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.18186				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.12859				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>	
BD0302 On 18/04/2028 Spot Bond			8.71500	8.71500	8.71500	97.74221				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.07434				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	101.41448				0.00	0	150,000,00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
BDX33 On 08/03/2023 Spot Bond					0.00000	101.08841				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.88303				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.09990				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	97.04859				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.79533				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.95130				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	81.90218				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.74000	103.36245	7.74000	103.34106				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.42642				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.61074				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.65244				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.56341				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.40776				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.87772				0.00	300,000,000	386,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>386,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>300,000,000</b>	<b>386,000,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.87584				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.26731				0.00	0	109,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>109,000,00</b>
BID11 On 15/11/2023 Spot Bond			6.49000	104.28581	6.49000	104.26742				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.85740				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.14723				0.00	0	36,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.40849				0.00	0	400,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.28452				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>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.19461				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	100.52347				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.41300				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	90.48700				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	61.82800				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.96500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 10/05/2022 Spot Bond					0.00000	101.25780				0.00	0	
<b>Total BNPP16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP16</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 23/05/2022 Spot Bond					0.00000	101.01712				0.00	0	
<b>Total BNPP17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP17</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.93928				0.00	0	
<b>Total BNPP18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP18</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.50068				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.60972				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	100.02156				0.00	0	200,000,00
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.61981				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	101.40686				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	100.89946				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.23459				0.00	200,000,000	100,000,00
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For BPPF25</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.64199				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.09319				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.09642				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2022 Spot Bond					0.00000	101.11916				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.33895				0.00	500,000,000	500,000,000
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For BPPF32</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.08591				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	100.71545				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	99.96645				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.47736				0.00	20,000,000	10,000,000
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	100.15821				0.00	40,000,000	20,000,000
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CCT01 On 23/06/2023 Spot Bond			8.21000	109.32206	8.21000	109.29790				0.00	0	10,000,000
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
CCT02 On 12/06/2024 Spot Bond			8.46000	110.66829	8.46000	110.64309				0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
CCT03 On 15/03/2025 Spot Bond			9.06000	106.84149	9.06000	106.81576				0.00	0	610,000,00
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>610,000,00</b>
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	<b>610,000,00</b>
CCT04 On 17/07/2027 Spot Bond			10.48000	10.48000	10.48000	102.38586				0.00	0	199,375,00
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>199,375,00</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>199,375,00</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.14325				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.56067				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	101.66545				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.32935				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.34799				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.80036	4.77000	103.31000				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.82295				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.50500	106.64224	7.50500	106.62090				0.00	0	10,249,50
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,249,50</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>10,249,50</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.97062	8.70700	108.96600				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.06551				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.24210				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.67417				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.72738	10.98000	100.69813				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>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	113.58685	6.50000	107.61900				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.82720				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.87926				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.88021				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN45: On 31/01/2025 Spot Bond			5.15000	148.74958	5.15000	148.70000				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			5.59000	147.07081	5.59000	147.02005				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN47: On 19/11/2022 Spot Bond					0.00000	99.80280				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN48: On 28/07/2022 Spot Bond			6.75000	103.06921	6.75000	103.05042				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.95647				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 29/08/2022 Spot Bond					0.00000	101.40404				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN49: On 04/09/2024 Spot Bond			7.15000	107.94993	7.15000	107.92932				0.00	0	1,014,000,00
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,014,000,00</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>1,014,000,00</b>
CLN49: On 04/09/2024 Spot Bond					0.00000	102.91310				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.51675				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.54316				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.08942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.47689				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>	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.06028				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>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.68966				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.89843				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>	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.43699	9.96000	101.41025				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>	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.24874	10.01000	100.22249				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.35140				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.41285	9.60000	103.38602				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.95635				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.16496				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.47944	9.20000	101.45462				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	100.68640				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.46117				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.31118				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.45805				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.95635				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.89254				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.36511				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.94000	104.27055	9.94000	104.24261				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.65773				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.24207				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.41112				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.81900				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.20739				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.97768				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			9.41000	104.24168	9.41000	104.21521				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			9.46000	102.63861	9.46000	102.61283				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			9.55000	101.72688	9.55000	101.70066				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>	
CLN548 On 18/04/2028 Spot Bond					0.00000	309.63605				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	99.87615				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	99.95027				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	101.28924				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	100.45162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	121.67300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.96535				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	99.78925	10.19000	99.83124				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			9.41000	102.14138	9.41000	102.11543				0.00	0	298,000,00
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>298,000,00</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>298,000,00</b>
CLN564 On 08/02/2024 Spot Bond					0.00000	100.32541				0.00	500,000,000	250,000,00
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
CLN565 On 21/02/2024 Spot Bond					0.00000	101.35954				0.00	400,000,000	200,000,00
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
CLN566 On 17/01/2024 Spot Bond					0.00000	102.25925				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.14036				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.96728				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			9.64000	100.93762	9.64000	100.91136				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.94782				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	99.96711				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.94584				0.00	80,000,000	40,000,000
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CLN575</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
CLN577 On 20/06/2024 Spot Bond					0.00000	100.97068				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.35137				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.64335				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>	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.98332				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>	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.14050				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.08820				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>	
CLN584 On 18/04/2024 Spot Bond					0.00000	102.88512				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>	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.15509				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>	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.69086				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>	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.04114				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.87962				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.88928				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	102.50737				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	102.83896				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.57000	151.65678	3.57000	122.04671				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	101.47470				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 27/06/2022 Spot Bond					0.00000	100.70713				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	101.26904				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.19260				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	100.61011				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	100.95610				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.88928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.88928				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	101.41300				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.22327				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.06059				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.95286				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.19107				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.36245				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.27701				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.24920	9.32000	100.22425				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.28028				0.00	314,000,000	157,000,000
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>314,000,000</b>	<b>157,000,000</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>314,000,000</b>	<b>157,000,000</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
CLN611 On 14/04/2026 Spot Bond					0.00000	102.48578				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.06369				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.23553				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.47080				0.00	200,000,000	100,000,000
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN615 On 30/09/2022 Spot Bond					0.00000	100.64502				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	380,000,000	190,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	102.05503				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.17740				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.20412				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.18123				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.27299				0.00	200,000,000	100,000,000
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN623 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.24585				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			6.71000	104.15461	6.71000	104.13562				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	101.48666				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	90.34300				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.26000	63.31287	12.26000	83.64800				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	101.24834				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			10.11000	100.40340	10.11000	100.37605				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	101.48035				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	101.26063				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	100.61480				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 09/05/2024 Spot Bond					0.00000	99.99995				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.36814				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.24121				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	101.47403				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	101.78738				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.60031				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.32351				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.24752				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>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.87368				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>	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.41106				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>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.87510				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>	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.61448				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>	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.16832				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65( On 19/08/2025 Spot Bond					0.00000	101.47403				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	101.20022				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	101.47403				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	340,000,000	170,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
CLN65( On 20/06/2025 Spot Bond					0.00000	100.99024				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 13/10/2026 Spot Bond					0.00000	100.99281				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>	
CLN65( On 20/06/2025 Spot Bond					0.00000	101.39113				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>	
CLN66( On 20/06/2023 Spot Bond					0.00000	100.13200				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>	
CLN66( On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66( On 20/12/2024 Spot Bond					0.00000	117.62100				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>	
CLN66( On 20/12/2023 Spot Bond					0.00000	142.15900				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.42093				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	100.71929				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	101.75182				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	102.97097				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.51926				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	101.24332				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	101.62136				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			4.21898	152.37874	4.21898	123.79598				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.21898	152.37874	4.21898	123.79678				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	101.65292				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.73709				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	100.82669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68( On 28/02/2023 Spot Bond					0.00000	101.38451				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	104.54505				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.98638				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.79288				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.81378				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>	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.16988				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>	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.95708				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>	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.95686				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.84626				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>	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.69877				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>	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.84641				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	101.81238				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	86.07036				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	84.54299				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	105.02790				0.00	200,000,000	100,000,000
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN699</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN700 On 28/02/2023 Spot Bond					0.00000	101.06729				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.97046				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.26927				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.31660				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.63857				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.77917				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.97546				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.82785				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.03784				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.28225				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.85431				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	99.95640				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.83306				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>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.83306				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.83306				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.07113				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.88706				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.06280				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.38693				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.02489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	82.10108				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	100.76915				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	100.76915				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.76915				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.78220				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.78220				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.78220				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.61495				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.65989				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.30275				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	100.90313				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	95.34765				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	100.91212				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.95119				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.13200				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.00790				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.45298				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.84618				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.06183				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.38308				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.43988				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.84636				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.11924				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	100.96743				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.61642				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 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.98388				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.96525				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.35240				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.31386				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.47017				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.11522				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.24926				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.70222				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.98388				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.88124				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.41458				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77( On 31/07/2024 Spot Bond					0.00000	98.30632				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>	
CLN77( On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.05034				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>	
CLN77( On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.97570				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>	
CLN77( On 28/08/2028 Spot Bond					0.00000	101.31810				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN77( On 31/07/2028 Spot Bond					0.00000	100.12365				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>	
CLN77( On 15/09/2028 Spot Bond			6.53000	6.53000	6.53000	118.60080				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>	
CLN77( On 31/05/2026 Spot Bond					0.00000	101.28289				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>	
CLN77( 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>	
CLN77( On 31/08/2026 Spot Bond					0.00000	101.55005				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>	
CLN77( On 31/01/2027 Spot Bond					0.00000	100.10387				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>	
CLN78( On 31/01/2027 Spot Bond					0.00000	100.10467				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>	
CLN78( On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.29024				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.11999				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.10871				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.11048				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	100.78613				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.74185				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	100.78613				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	102.84320				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	102.70688				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.12012				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	98.76800				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.12012				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.07258				0.00	0	200,000.00

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 CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CLN793 On 31/01/2025 Spot Bond					0.00000	100.12012				0.00	0	138,000,00
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,000,00</b>
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	<b>138,000,00</b>
CLN794 On 31/01/2025 Spot Bond					0.00000	100.12012				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	100.78619				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.12012				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.12024				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.12066				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.12066				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>	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.32835				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>	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.10215				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>	
CLN802 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>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.10516				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN805 On 20/04/2023 Spot Bond					0.00000	98.48742				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.12160				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	101.19077				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.11032				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	100.86911				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.71500	97.76499	8.71500	97.74221				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>	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.87632				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.35373				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 01/10/2022 Spot Bond					0.00000	100.90535				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.78575				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.78575				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.12012				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.12034				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.12160				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.10390				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.25757				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN821 On 31/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,000,000.00
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000.00</b>
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	<b>11,000,000.00</b>
COJ05 On 05/06/2023 Spot Bond			8.09000	109.35938	8.09000	109.33557				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.68000	106.87620	10.68000	106.84565				0.00	0	1,052,300.00
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,052,300.00</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>1,052,300.00</b>
COJG0 On 09/06/2024 Spot Bond			9.15000	106.14872	9.15000	106.12264				0.00	0	1,271,800.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,271,800.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>1,271,800.00</b>
COT01 On 03/04/2023 Spot Bond			7.58500	102.20878	7.58500	102.18799				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.47000	91.72055	12.47000	91.69025		748,200,000.000.00			60,000,000	30,000.00
<b>Total COT02 SPOT</b>								<b>748,200,000.000.00</b>			<b>60,000,000</b>	<b>30,000.00</b>
<b>Total For COT02</b>								<b>748,200,000.000.00</b>			<b>60,000,000</b>	<b>30,000.00</b>
COT03 On 05/06/2028 Spot Bond			11.06000	97.09719	11.06000	97.06847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	107.19941				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.28070				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.20136				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.22232				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	102.98764				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			9.81000	9.81000	9.81000	106.30276				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.87035				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	101.63164				0.00	330,000,000	165,000,000
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>330,000,000</b>	<b>165,000,000</b>
<b>Total For DSY05</b>										<b>0.00</b>	<b>330,000,000</b>	<b>165,000,000</b>
DV23 On 27/02/2023 Spot Bond			7.01000	104.25883	7.01000	104.23899				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	58.75128	100.00000	58.61982				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	58.75128	100.00000	58.61982				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.53000	105.67553	7.53000	105.65397				0.00	0	688,700,000
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>688,700,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>688,700,00</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13989	9.69000	102.11320				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13989	9.69000	102.11320				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			10.01000	100.29426	10.01000	100.26720				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			12.37000	92.00813	12.37000	91.97763				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.20140				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.20140				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.18664				0.00	0	170,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	100.28792				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	99.09008				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.42533				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.58393				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	99.23128				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.98287				0.00	0	
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.69400				0.00	440,000,000	220,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,00</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.46181				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.09185				0.00	300,000,000	150,000,00
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.76311				0.00	2,740,000,000	1,370,000,00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>2,740,000,000</b>	<b>1,370,000,00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>2,740,000,000</b>	<b>1,370,000,00</b>
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.09644				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.82447				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.33874				0.00	480,000,000	240,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>480,000,000</b>	<b>240,000,00</b>
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.03544				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.07273				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.06000	106.44160	7.06000	106.42154				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			4.88000	115.97493	4.88000	115.93738				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.63000	105.60616	4.63000	105.57245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/1 On 31/01/2037 Spot Bond			2.25000	140.91089	2.25000	140.87501				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.74000	153.05546	3.74000	153.01054			9,724,000,000,000.00	2,600,000,000	1,300,000,000	
<b>Total EL28 SPOT</b>									<b>9,724,000,000,000.00</b>	<b>2,600,000,000</b>	<b>1,300,000,000</b>	
<b>Total For EL28</b>									<b>9,724,000,000,000.00</b>	<b>2,600,000,000</b>	<b>1,300,000,000</b>	
EL29 On 19/11/2029 Spot Bond			3.61200	140.89822	3.61200	140.85714			0.00	0	0	
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.65500	137.66984	3.65500	137.62952			0.00	0	0	
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.57000	119.84227	4.57000	119.80429			0.00	0	66,000,000	
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>66,000,000</b>	
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>66,000,000</b>	
EL36 On 31/01/2036 Spot Bond			4.60000	107.68558	4.60000	107.65131			0.00	0	99,000,000	
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>99,000,000</b>	
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>99,000,000</b>	
EL36/12 On 31/01/2036 Spot Bond			2.25000	140.91089	2.25000	140.87501			0.00	0	0	
<b>Total EL36/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EL36/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	162.45472			0.00	0	0	
<b>Total ELN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.83700			0.00	0	0	
<b>Total ELN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	0	
<b>Total ELN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	0	
<b>Total ELN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ELN004</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
ELN006 On 09/06/2025 Spot Bond					0.00000	123.93153				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.00195				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	120.50751				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	111.99399				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	108.10780				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	109.87564				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	90.90593				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	95.40518				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	97.86622				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.12000	100.03696	10.12000	100.01012				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			12.03000	12.03000	12.03000	92.52871				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			12.08000	12.08000	12.08000	96.69077				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.21000	10.21000	10.21000	103.88011		5,309,200,000,000.00	520,000,000	260,000,00	
<b>Total EMM06 SPOT</b>								<b>5,309,200,000,000.00</b>	<b>520,000,000</b>	<b>260,000,00</b>	
<b>Total For EMM06</b>								<b>5,309,200,000,000.00</b>	<b>520,000,000</b>	<b>260,000,00</b>	
EMM07 On 10/07/2027 Spot Bond			10.21000	10.21000	10.21000	104.06122		0.00	0		
<b>Total EMM07 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EMM07</b>								<b>0.00</b>	<b>0</b>		
EMM07 On 17/07/2032 Spot Bond			12.02000	12.02000	12.02000	75.39384		0.00	0		
<b>Total EMM07P SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EMM07P</b>								<b>0.00</b>	<b>0</b>		
EMM08 On 18/06/2030 Spot Bond			11.38000	11.38000	11.38000	101.99085		0.00	0		
<b>Total EMM08P SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EMM08P</b>								<b>0.00</b>	<b>0</b>		
EMM09 On 18/06/2032 Spot Bond			12.02000	12.02000	12.02000	96.37236		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	101.12542		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	100.99495		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	100.92551		0.00	0		
<b>Total EPF018 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EPF018</b>								<b>0.00</b>	<b>0</b>		
EPF019 On 12/09/2022 Spot Bond					0.00000	100.90292		0.00	0		
<b>Total EPF019 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EPF019</b>								<b>0.00</b>	<b>0</b>		
EPF020 On 07/11/2022 Spot Bond					0.00000	100.00003		0.00	0		
<b>Total EPF020 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For EPF020</b>								<b>0.00</b>	<b>0</b>		
EPF021 On 02/09/2023 Spot Bond					0.00000	101.17055		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	101.20750		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.05496				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.92109				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.98493				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.85252				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>	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.05229				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2024 Spot Bond					0.00000	101.65183				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.33006				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.95976				0.00	600,000,000	450,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>450,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>600,000,000</b>	<b>450,000,000</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.10175				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.77392				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.51382				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT009 On 11/11/2022 Spot Bond					0.00000	100.00639				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	100.36424				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.87153				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.14720				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.86290				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.15963				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.22180				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA26 On 17/05/2022 Spot Bond					0.00000	99.89854				0.00	0	258,000,00
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>258,000,00</b>
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	<b>258,000,00</b>
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.09747				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	99.86501				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.36000	105.36972	6.36000	105.35151				0.00	0	1,500,000,00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.87080	10.00000	102.84308				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.21000	96.43128	9.21000	96.40755			2,162,449,056,000.00	234,793,600	6,472,978,10
<b>Total ES26 SPOT</b>									<b>2,162,449,056,000.00</b>	<b>234,793,600</b>	<b>6,472,978,10</b>
<b>Total For ES26</b>									<b>2,162,449,056,000.00</b>	<b>234,793,600</b>	<b>6,472,978,10</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80264	7.85000	100.78144			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.60500	75.58001	11.57000	75.73486			2,851,885,811,500.00	245,746,300	2,281,802,10
<b>Total ES33 SPOT</b>									<b>2,851,885,811,500.00</b>	<b>245,746,300</b>	<b>2,281,802,10</b>
<b>Total For ES33</b>									<b>2,851,885,811,500.00</b>	<b>245,746,300</b>	<b>2,281,802,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12672	7.50000	101.10650			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			11.99000	74.08035	11.96000	74.23327			1,760,754,281,000.00	146,851,900	3,745,183,10
<b>Total ES42 SPOT</b>									<b>1,760,754,281,000.00</b>	<b>146,851,900</b>	<b>3,745,183,10</b>
<b>Total For ES42</b>									<b>1,760,754,281,000.00</b>	<b>146,851,900</b>	<b>3,745,183,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34175	8.50000	100.31893			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.96398			0.00	0	
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.82709			0.00	600,000,000	300,000,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.00490			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	101.24213			0.00	0	
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.09608			0.00	0	
<b>Total FIFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.88483			0.00	124,000,000	62,000,00



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 FIFB17 SPOT</b>										<b>0.00</b>	<b>124,000,000</b>	<b>62,000,000</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>124,000,000</b>	<b>62,000,000</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.17068				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	100.98082				0.00	600,000,000	300,000,000
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.06595				0.00	440,000,000	110,000,000
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For FIFG01</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.07025				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	101.24137				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	101.32458				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	101.34539				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.94324				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.90464				0.00	540,000,000	520,900,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>520,900,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>540,000,000</b>	<b>520,900,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.98259				0.00	0	
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	

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	105.27812			0.00	240,000,000	120,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.72333			0.00	0	54,000,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>54,000,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>54,000,000</b>
FRB27 On 03/06/2026 Spot Bond			8.79000	109.11137	8.79000	109.08559			0.00	0	849,300,000
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>849,300,000</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>849,300,000</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	104.57598			0.00	20,000,000	10,000,000
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	102.94539			0.00	600,000,000	300,000,000
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FRB29</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
FRB30 On 19/04/2026 Spot Bond			8.71000	98.64009	8.71000	98.61712			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	101.23883			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.45800	323.98727	2.45800	323.90303			0.00	0	474,000,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>474,000,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>474,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	159.51110			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			3.53000	210.42165	3.53000	210.36098		776,600,000,000.00		220,000,000	295,000,000
<b>Total FRBI28 SPOT</b>								<b>776,600,000,000.00</b>		<b>220,000,000</b>	<b>295,000,000</b>
<b>Total For FRBI28</b>								<b>776,600,000,000.00</b>		<b>220,000,000</b>	<b>295,000,000</b>
FRBI29 On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	111.65886			0.00	0	
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.56500	4.56500	4.56500	234.56263		913,000,000,000.00		200,000,000	101,000,000
<b>Total FRBI33 SPOT</b>								<b>913,000,000,000.00</b>		<b>200,000,000</b>	<b>101,000,000</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 FRBI33</b>										<b>913,000,000.00</b>	<b>200,000,000</b>	<b>101,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			4.87000	101.44434	4.87000	101.41145				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			4.87500	103.38947	4.87500	103.35579				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>	
FRBZ02 On 28/10/2024 Spot Bond			7.92553	7.92553	7.92553	82.71760				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>	
FRBZ03 On 10/12/2024 Spot Bond			7.99439	7.99439	7.99439	81.84156				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>	
FRC169 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	154.20175				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>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.80908				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>	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.06094				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.17732				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.59323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.25179				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	100.91205				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			3.57000	3.57000	3.57000	116.88493				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	99.95630				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	100.82954				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			3.40000	3.40000	3.40000	114.80553				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	100.80372				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 20/06/2022 Spot Bond					0.00000	101.06553				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.41882				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	101.44182				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	101.14485				0.00	400,000,000	200,000,000
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</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
FRC30(On 25/04/2023 Spot Bond					0.00000	101.28087				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.71253				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	101.41667				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.80793				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	101.08314				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	102.54758				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	100.78800				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	100.89628				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	100.97719				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.45277				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.00237				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.17931				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	100.88584				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	100.97695				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.11284				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	100.90521				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	100.57208				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.39597				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.61959				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.12289				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.04607				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.32840				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.67801				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.68407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.34959				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	101.58762				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.14384				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.82017				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>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.35007				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.04453				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.51469				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.32868				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.24877				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.19891				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.28306				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>	

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 02/05/2023 Spot Bond					0.00000	100.52624				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.25258				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.32126				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.26951				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	100.27002				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	101.77453				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.32949				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.18309				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	100.65957				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	99.97011				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	101.68368				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.95579				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.29844				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.37086				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.19086				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.19719				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.27282				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.27169				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.25533				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.56628				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.18371				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.17726				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.81658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.98031				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.91831				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.26529				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.26529				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	101.25202				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	101.25202				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	101.04805				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	100.20152				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	100.28189				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	100.10498				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	100.28189				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>	

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 11/11/2024 Spot Bond					0.00000	99.96201				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.85308				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.20148				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.31387				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.77278				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.33721				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.50748				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			100.00000	100.00000	100.00000	100.00000				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			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.32000	108.73403	4.32000	108.70043				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.48000	121.46206	4.48000	121.42379				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.44385				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.55225				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.27569				0.00	2,600,000,000	2,354,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,354,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>2,354,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.06990				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.44466				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	102.59366				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.29453				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	100.27613				0.00	120,000,000	60,000,000
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For FRJ28</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.61983				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.30223				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	100.75962				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			4.06300	4.06300	4.06300	111.88755				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	121.87957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.84645				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 31/01/2038 Spot Bond			4.59000	119.80785	4.59000	119.76975				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.57000	234.52962	4.57000	234.45527				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			4.73000	117.74107	4.73000	117.70318				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.60000	4.60000	4.60000	233.81230				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.30000	156.06637	3.30000	156.02217				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	107.82197	3.70500	107.79025				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.53000	120.70681	4.53000	120.66860				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.72000	231.33589	4.72000	231.26163				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.77000	230.28298	4.77000	230.20874				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			2.83000	157.99400	2.83000	157.95126				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			4.80000	229.65399	4.80000	229.57979				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			4.73000	117.74107	4.73000	117.70318				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			4.14000	203.64744	4.14000	203.58538				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2038 Spot Bond			5.48000	107.36722	5.48000	107.33049				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			4.03000	204.85042	4.03000	204.78860				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			4.09000	204.19324	4.09000	204.13130				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.31000	219.27248	5.31000	219.19861				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.43000	108.02379	5.43000	107.98698				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	117.70318				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			4.71000	118.03372	4.71000	117.99578				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			3.90000	206.28257	3.90000	206.22105				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.08000	223.88249	5.08000	223.80845				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.03000	204.85042	4.03000	204.78860				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.03000	204.85042	4.03000	204.78860				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			3.43100	211.54515	3.43100	211.48470				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/01/2025 Spot Bond			3.60000	154.85082	3.60000	154.80571				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14 On 31/03/2028 Spot Bond			4.38000	201.05067	4.38000	200.98810				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			4.42000	200.62155	4.42000	200.55891				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/01/2025 Spot Bond			3.57000	154.97186	3.57000	154.92683				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			3.89500	206.33788	3.89500	206.27637				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			4.43000	4.43000	4.43000	200.45177				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.30174				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.32893				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.35875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 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>	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.88223				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>	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.77860				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>	
FRS182 On 16/11/2023 Spot Bond					0.00000	185.56691				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	135.85433				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	178.55314				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>	
FRS187 On 19/06/2026 Spot Bond					0.00000	159.66876				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.05790				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.06596				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 12/08/2025 Spot Bond					0.00000	99.94994				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>	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.17503				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond					0.00000	100.43227				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.27806				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.71613				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.99781				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.82017				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.28247				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 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	101.47831				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	106.22233				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	108.89929				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	105.48114				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.56801				0.00	0	138,000.00

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 FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,000,00</b>
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	<b>138,000,00</b>
FRS241 On 12/12/2025 Spot Bond					0.00000	69.05486				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	101.62289				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	110.02398				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	100.53471				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>	
FRS25 On 22/02/2024 Spot Bond					0.00000	98.90105				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.03337				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	108.09120				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.14315				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.45942				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.77342				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>	
FRS267 On 22/06/2026 Spot Bond					0.00000	109.10797				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>	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.77877				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>	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS270 On 05/07/2022 Spot Bond					0.00000	105.14442				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.88729				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 21/07/2022 Spot Bond					0.00000	100.49876				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.77447				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>	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.21661				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.95818				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.11741				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.99697				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.81784				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			9.89500	9.89500	9.89500	99.55271				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			9.89500	9.89500	9.89500	99.55271				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.23818				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.65278				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.28900	11.28900	11.28900	92.98801				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	94.66396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.42357				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	93.12788				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			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	327.28457				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.49000	328.68234	1.49000	328.60555				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.50000	1.50000	1.50000	328.55651		180,000,000,000.00		120,000,000	60,000,00	
<b>Total FRS43 SPOT</b>								<b>180,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>	
<b>Total For FRS43</b>								<b>180,000,000,000.00</b>		<b>120,000,000</b>	<b>60,000,00</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02442				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.43000	113.67621	4.43000	113.64054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS81 On 30/10/2042 Spot Bond			4.09000	74.71187	4.09000	118.75823				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.72000	2.72000	2.72000	158.40690				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			3.00000	3.00000	3.00000	157.25020				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	323.41291				0.00	0	
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			6.05000	6.05000	6.05000	102.78460				0.00	0	336,600,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,600,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>336,600,00</b>
FRX24 On 10/12/2024 Spot Bond			7.77500	111.29274	7.77500	111.26943			7,775,000,000,000.00	1,000,000,000	1,489,100,00	
<b>Total FRX24 SPOT</b>									<b>7,775,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,489,100,00</b>	
<b>Total For FRX24</b>									<b>7,775,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,489,100,00</b>	
FRX25 On 26/07/2025 Spot Bond			7.96000	107.76557	7.96000	107.74234				0.00	0	7,000,000,00
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,00</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>7,000,000,00</b>
FRX26 On 01/10/2026 Spot Bond			8.44000	104.82081	8.44000	104.79714			278,865,196,000.00	33,040,900	10,017,525,60	
<b>Total FRX26 SPOT</b>									<b>278,865,196,000.00</b>	<b>33,040,900</b>	<b>10,017,525,60</b>	
<b>Total For FRX26</b>									<b>278,865,196,000.00</b>	<b>33,040,900</b>	<b>10,017,525,60</b>	
FRX27 On 07/03/2027 Spot Bond			8.08000	110.04555	8.08000	110.02186				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			8.72000	109.48851	8.72000	109.46269				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.69000	102.95897	9.69000	102.93207				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.56000	101.66851	9.56000	101.64228				0.00	0	9,650,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,650,000,00</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 FRX31</b>										<b>0.00</b>	<b>0</b>	<b>9,650,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.65000	106.59470	9.65000	106.56724				0.00	0	10,000,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
FRX45 On 14/04/2045 Spot Bond			11.26000	73.95178	11.26000	73.92966				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.05637				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.43932				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	101.17482				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.12215				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	101.15794				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	101.16847				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.26887				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.28435				0.00	0	90,000,00
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.29206				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.22888				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.30994				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	101.24564				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	101.35646				0.00	520,000,000	260,000.00
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000.00</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000.00</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.13796				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.52689				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.51533				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.70000	117.94782	3.70000	117.91320				0.00	0	60,000.00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>60,000.00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.89915				0.00	80,000,000	40,000.00
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000.00</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000.00</b>
GRT17 On 17/10/2023 Spot Bond			6.62900	105.38080	6.62900	105.36202				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.62117				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.22000	105.44264	7.22000	105.42220				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.33376				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.06343				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	100.96991				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	101.64527				0.00	20,000,000	10,000,000
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49014				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	100.39034				0.00	20,000,000	10,000,000
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	100.68126				0.00	2,000,000,000	2,000,000,000
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.48336				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.07358				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	100.42341				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.14515				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.17968				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.72941				0.00	420,000,000	210,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.63599				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.09731				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.74440				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.92520				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.22532				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.87249				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	100.63660				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	100.62789				0.00	20,000,000	10,000,00
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,00</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	101.46383				0.00	0	150,000,00
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.75668				0.00	0	250,000,00
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
H10T4 On 23/02/2023 Spot Bond					0.00000	102.09129				0.00	0	150,000,00

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 H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
H12T2 On 12/08/2022 Spot Bond					0.00000	99.95651				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.76854				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.59607				0.00	100,000,000	50,000,00
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For H12T4</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.02937				0.00	0	100,000,00
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.28682				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.48527				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.07259				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	100.97926				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.63802				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	100.62747				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	100.69244				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.15000	325.47114	2.15000	325.38924				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.45000	2.45000	2.45000	332.66568				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.38000	101.91958	10.38000	101.89109				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.57000	80.81788	4.57000	108.90655				0.00	0	10,000,000.00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			11.30000	89.08802	11.30000	89.06098		37,818,818,530,000.00		3,346,798,100	13,996,433,400	
<b>Total HWAY34 SPOT</b>								<b>37,818,818,530,000.00</b>		<b>3,346,798,100</b>	<b>13,996,433,400</b>	
<b>Total For HWAY34</b>								<b>37,818,818,530,000.00</b>		<b>3,346,798,100</b>	<b>13,996,433,400</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.55115	100.00000	11.52531				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.50000	87.39098	11.50000	87.36399		8,280,000,000,000.00		720,000,000	5,270,000,000	
<b>Total HWAY35 SPOT</b>								<b>8,280,000,000,000.00</b>		<b>720,000,000</b>	<b>5,270,000,000</b>	
<b>Total For HWAY35</b>								<b>8,280,000,000,000.00</b>		<b>720,000,000</b>	<b>5,270,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.54866	100.00000	11.52282				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.40690				0.00	160,000,000	15,080,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>15,080,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>160,000,000</b>	<b>15,080,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.25260				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.08318				0.00	0	
<b>Total HWF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.13000	160.91848	2.15000	160.79351		152,234,637,078,000.00		71,471,660,600	508,589,240,300	
<b>Total I2025 SPOT</b>								<b>152,234,637,078,000.00</b>		<b>71,471,660,600</b>	<b>508,589,240,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For I2025</b>									<b>52,234,637,078,000.00</b>	<b>71,471,660,600</b>	<b>508,589,240,30</b>
I2029 On 31/03/2029 Spot Bond			3.20100	118.24070	3.23000	117.98979			436,527,160,601,400.00	136,372,121,400	332,297,860,50
<b>Total I2029 SPOT</b>									<b>16,527,160,601,400.00</b>	<b>136,372,121,400</b>	<b>332,297,860,50</b>
<b>Total For I2029</b>									<b>16,527,160,601,400.00</b>	<b>136,372,121,400</b>	<b>332,297,860,50</b>
I2033 On 28/02/2033 Spot Bond			3.75000	114.76001	3.82000	113.96634			354,245,949,000,000.00	94,465,586,400	354,407,649,60
<b>Total I2033 SPOT</b>									<b>54,245,949,000,000.00</b>	<b>94,465,586,400</b>	<b>354,407,649,60</b>
<b>Total For I2033</b>									<b>54,245,949,000,000.00</b>	<b>94,465,586,400</b>	<b>354,407,649,60</b>
I2038 On 31/01/2038 Spot Bond			3.86000	131.30809	3.83000	131.76873			213,391,133,992,000.00	55,282,677,200	381,431,453,84
<b>Total I2038 SPOT</b>									<b>13,391,133,992,000.00</b>	<b>55,282,677,200</b>	<b>381,431,453,84</b>
<b>Total For I2038</b>									<b>13,391,133,992,000.00</b>	<b>55,282,677,200</b>	<b>381,431,453,84</b>
I2046 On 31/03/2046 Spot Bond			3.86000	119.83532	3.87000	119.59771			480,974,043,956,000.00	124,604,674,600	479,271,202,10
<b>Total I2046 SPOT</b>									<b>10,974,043,956,000.00</b>	<b>124,604,674,600</b>	<b>479,271,202,10</b>
<b>Total For I2046</b>									<b>10,974,043,956,000.00</b>	<b>124,604,674,600</b>	<b>479,271,202,10</b>
I2050 On 31/12/2050 Spot Bond			3.93000	122.65074	3.87500	123.87801			149,698,933,974,000.00	38,091,331,800	504,117,109,38
<b>Total I2050 SPOT</b>									<b>19,698,933,974,000.00</b>	<b>38,091,331,800</b>	<b>504,117,109,38</b>
<b>Total For I2050</b>									<b>19,698,933,974,000.00</b>	<b>38,091,331,800</b>	<b>504,117,109,38</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	99.99994			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.99987			0.00	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	104.26050			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.21528			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.22000	325.13307	2.22000	325.05064			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IBL114 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.67283			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.05942				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.06021				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.29307				0.00	0	256,000,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>256,000,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>256,000,00</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	99.95198				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.92055				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.42197				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.23541				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.66465				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.05940				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.99118				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.13162				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.80111				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.61003				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.01238				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	101.05224				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.10554				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.25922				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.11691				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.91173				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	100.39479				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.40723				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.16085				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.95043				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.30376				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	100.31318				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	101.07712				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	101.32867				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	100.88251				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	100.91113				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	100.48861				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.32651				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	99.99994				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.00000				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 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	99.96490				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	100.99446				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.02694				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	100.47747				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.11022				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.06065				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	100.89521				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.01104				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.08931				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.09939				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.86301				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL211 On 21/08/2022 Spot Bond					0.00000	101.06365				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.04973				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.04973				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.04973				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.86000				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	100.87521				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	100.78673				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.59599				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.66986				0.00	60,000,000	30,000,000
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For IBL219</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
IBL220 On 31/03/2027 Spot Bond					0.00000	100.71219				0.00	60,000,000	30,000,000
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For IBL220</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
IBL221 On 11/10/2022 Spot Bond					0.00000	100.39734				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.17000	107.35377	7.17000	107.33288				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.54000	106.96194	5.54000	106.94580				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	101.59806				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.23500	105.09657	9.23500	105.07037				0.00	0	461,100,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>461,100,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>461,100,00</b>
IDCG08 On 13/05/2030 Spot Bond			10.63000	103.32939	10.63000	103.43340				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			9.83000	108.11677	9.83000	108.08827				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	99.70794				0.00	0	96,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>96,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.20146				0.00	140,000,000	70,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.86321				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.03552				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.92798				0.00	240,000,000	120,000,00
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.18558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	96.40737			0.00	0	
<b>Total IDCG23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>									<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.88817			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			8.56000	103.96853	8.56000	103.94460			0.00	0	
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.63099			0.00	0	150,000,00
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	103.27173			0.00	0	
<b>Total INLV05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>									<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.78487			0.00	120,000,000	60,000,00
<b>Total INLV06 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For INLV06</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.11927			0.00	4,600,000,000	2,300,000,00
<b>Total INLV07 SPOT</b>									<b>0.00</b>	<b>4,600,000,000</b>	<b>2,300,000,00</b>
<b>Total For INLV07</b>									<b>0.00</b>	<b>4,600,000,000</b>	<b>2,300,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	103.74638			0.00	220,000,000	218,000,00
<b>Total INLV08 SPOT</b>									<b>0.00</b>	<b>220,000,000</b>	<b>218,000,00</b>
<b>Total For INLV08</b>									<b>0.00</b>	<b>220,000,000</b>	<b>218,000,00</b>
INLV09 On 24/08/2026 Spot Bond					0.00000	102.28711			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	101.41567			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	100.83278			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV12 On 25/06/2027 Spot Bond					0.00000	100.80746				0.00	0	138,000,00
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>138,000,00</b>
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	<b>138,000,00</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.79370				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.95481				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.06263				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	100.33228				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	99.99991				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	99.99965				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.11810				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.45922				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	100.64433				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	100.91812				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC37 On 10/05/2022 Spot Bond					0.00000	101.12905				0.00	0	
<b>Total IPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IPFC37</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.45066				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.69000	197.75226	4.69000	197.68910				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>	
IV046 On 21/06/2022 Spot Bond					0.00000	101.37636				0.00	600,000,000	300,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	104.63691				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.59000	198.80946	4.59000	198.74648				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.86689				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.69486				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	101.35324				0.00	120,000,000	60,000,000
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
IVC146 On 03/06/2023 Spot Bond					0.00000	101.48124				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.08461				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.35906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.94906				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.03853				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.67501				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.50934				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	99.97016				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.83419	7.40000	102.81366				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	101.61336				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	101.64321				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.95890	7.23000	101.93904				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	99.92188				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.38658	7.45000	101.36636				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.19297				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.45476	3.91012	102.44391				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.40663				0.00	140,000,000	70,000,000
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For IVC203</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
IVC204 On 18/11/2022 Spot Bond					0.00000	99.86495				0.00	520,000,000	260,000,000
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
IVC205 On 29/07/2022 Spot Bond					0.00000	100.14837				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.70846				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.01219				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	100.73579				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.18205				0.00	7,606,200,000	3,803,100,000
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>7,606,200,000</b>	<b>3,803,100,000</b>
<b>Total For IVC210</b>										<b>0.00</b>	<b>7,606,200,000</b>	<b>3,803,100,000</b>
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	101.73575		4,480,000,000,000.00		0.00	700,000,000	350,000,000
<b>Total IVC211 SPOT</b>								<b>4,480,000,000,000.00</b>		<b>0.00</b>	<b>700,000,000</b>	<b>350,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
<b>Total For IVC211</b>									<b>4,480,000,000,000.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	100.41556			0.00	0	
<b>Total IVC212 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>									<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.21222			0.00	0	108,000,000
<b>Total IVC213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>108,000,000</b>
<b>Total For IVC213</b>									<b>0.00</b>	<b>0</b>	<b>108,000,000</b>
IVC214 On 28/04/2023 Spot Bond					0.00000	100.18447			0.00	0	
<b>Total IVC214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>									<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.63221			0.00	0	
<b>Total IVC215 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>									<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.40786	8.45000	100.38516			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>	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	4.75000			0.00	0	
<b>Total IVZ085 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ085</b>									<b>0.00</b>	<b>0</b>	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.71452			0.00	0	
<b>Total IVZ087 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ087</b>									<b>0.00</b>	<b>0</b>	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.62008		74,256,000,000,000.00	15,470,000,000	33,700,000,000	
<b>Total IVZ089 SPOT</b>								<b>74,256,000,000,000.00</b>	<b>15,470,000,000</b>	<b>33,700,000,000</b>	
<b>Total For IVZ089</b>								<b>74,256,000,000,000.00</b>	<b>15,470,000,000</b>	<b>33,700,000,000</b>	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.52881			0.00	0	
<b>Total IVZ090 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ090</b>									<b>0.00</b>	<b>0</b>	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.45071			0.00	0	
<b>Total IVZ092 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ092</b>									<b>0.00</b>	<b>0</b>	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.15676			0.00	0	
<b>Total IVZ093 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVZ093</b>									<b>0.00</b>	<b>0</b>	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.06539			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ095 On 12/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.89600				0.00	0	
<b>Total IVZ095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ095</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			4.85000	4.85000	4.85000	98.97419				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		240,000,000,000,000.00		2,400,000,000	2,400,000,000	
<b>Total IVZ097 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>2,400,000,000</b>	<b>2,400,000,000</b>	
<b>Total For IVZ097</b>								<b>10,000,000,000,000.00</b>		<b>2,400,000,000</b>	<b>2,400,000,000</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.98387				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.50057				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.16837				0.00	0	130,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.32678				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.86227				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	100.35385				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	100.61537				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.18803				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	100.92024				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	100.92322				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	99.98807				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	101.06123				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	100.43577				0.00	280,000,000	140,000,000
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For KAP024</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
KAP025 On 12/04/2027 Spot Bond					0.00000	100.45273				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.72735				0.00	1,603,600,000	926,800,000
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>1,603,600,000</b>	<b>926,800,000</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>1,603,600,000</b>	<b>926,800,000</b>
KW01 On 31/10/2027 Spot Bond			9.31000	118.01305	9.31000	117.98387				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.96000	102.23431	6.96000	102.21534				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.37553				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.79576				0.00	0	146,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>146,000,000</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 LGL08</b>										<b>0.00</b>	<b>0</b>	<b>146,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.91005				0.00	0	88,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>88,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>88,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.69226				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.01332				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>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.03233				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	101.23161				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	101.26318				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.93572				0.00	3,700,000,000	1,850,000,00
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>3,700,000,000</b>	<b>1,850,000,00</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>3,700,000,000</b>	<b>1,850,000,00</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	100.75711				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.02585				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.95448				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.31136				0.00	3,720,000,000	1,980,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>3,720,000,000</b>	<b>1,980,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>3,720,000,000</b>	<b>1,980,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.86755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.43508				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.12884				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.16875				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	100.95257				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	101.02775				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.04063				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.22225				0.00	5,000,000,000	5,000,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.18452				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.61696				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.56000	8.56000	8.56000	110.31332			2,225,600,000,000.00		260,000,000	130,000,000
<b>Total MMIG04 SPOT</b>									<b>2,225,600,000,000.00</b>		<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For MMIG04</b>									<b>2,225,600,000,000.00</b>		<b>260,000,000</b>	<b>130,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			6.47900	103.69971	6.47900	103.68160			0.00		0	1,707,300,000
<b>Total MMIG05 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,707,300,000</b>
<b>Total For MMIG05</b>									<b>0.00</b>		<b>0</b>	<b>1,707,300,000</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
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.93508				0.00	0	150,000,00
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.90966				0.00	300,000,000	300,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>300,000,000</b>	<b>300,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	102.15722				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			9.21000	104.13278	9.21000	104.10702				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	102.47900				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.46000	95.22054	9.46000	94.20511				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.73756				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.92048				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.42311				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	101.92538				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	102.52791				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>	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.98504				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.91178			0.00	0	
<b>Total MTN15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>									<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.06672			0.00	0	
<b>Total MTN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>									<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.79001			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	102.20560			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	101.66822			0.00	0	
<b>Total MTN19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>									<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.86523			0.00	0	
<b>Total MTN20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>									<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.43720			0.00	0	90,000,00
<b>Total MTN21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For MTN21</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.30293			0.00	330,000,000	165,000,00
<b>Total MTN22 SPOT</b>									<b>0.00</b>	<b>330,000,000</b>	<b>165,000,00</b>
<b>Total For MTN22</b>									<b>0.00</b>	<b>330,000,000</b>	<b>165,000,00</b>
MTN23 On 29/01/2026 Spot Bond			9.15500	99.54597	9.15500	99.52135			0.00	0	
<b>Total MTN23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>									<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.20022			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	101.24728			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	102.85080			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.68405				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.86331				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	101.46753				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.87536				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.60406				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	101.26664				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	101.34972				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	101.34964				0.00	0	54,000,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,000,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	<b>54,000,00</b>
MWAR( On 22/11/2024 Spot Bond					0.00000	101.32886				0.00	0	18,000,00
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,00</b>
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	<b>18,000,00</b>
N7B25 On 20/06/2025 Spot Bond					0.00000	100.73315				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	100.92504				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/06/2025 Spot Bond					0.00000	101.08796				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.23765				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.69000	100.59488	6.69000	100.57660				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.05000	106.18764	7.05000	106.16732				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			10.09000	104.23059	10.09000	104.20225				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.55938				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.15876				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.25537				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.28201				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.15706				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	100.85584				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.61500	106.72400	6.61500	106.70512				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			7.42100	107.20318	7.42100	107.18161				0.00	0	382,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>382,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>382,000,00</b>
NBK17 On 22/04/2026 Spot Bond			8.55500	105.07474	8.55500	105.05070				0.00	0	260,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.44500	104.41438	6.44500	104.39602				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.29000	115.16847	7.29000	115.14582				0.00	0	1,413,200,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,413,200,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>1,413,200,00</b>
NBK21 On 21/07/2027 Spot Bond			9.19500	108.99878	9.19500	108.97172				0.00	0	940,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>940,000,00</b>
NBK22 On 19/11/2022 Spot Bond			5.95000	106.87958	5.95000	106.86227				0.00	0	110,000,00
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
NBK23 On 19/11/2025 Spot Bond			7.68800	114.17431	7.68800	114.15053				0.00	0	371,800,00
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>371,800,00</b>
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	<b>371,800,00</b>
NBK24 On 19/11/2027 Spot Bond			8.73000	114.69464	8.73000	114.66757				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			6.25000	6.25000	6.25000	105.65656				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	101.93520				0.00	0	36,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	50.37778	100.00000	50.26505				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	102.56926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.19000	109.92549	8.19000	109.90112				0.00	0	322,200,00
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>322,200,00</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>322,200,00</b>
NBK28 On 02/08/2023 Spot Bond			6.00300	107.35498	6.00300	107.33745				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			8.13000	111.18171	8.13000	111.15723				0.00	0	419,100,00
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>419,100,00</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>419,100,00</b>
NBK30 On 20/02/2024 Spot Bond			6.64000	106.97359	6.64000	106.95429				0.00	0	139,100,00
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>139,100,00</b>
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	<b>139,100,00</b>
NBK31 On 09/11/2023 Spot Bond			6.17000	104.59214	6.17000	104.57487				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.12491				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	101.19222				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	103.46237				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			10.88500	10.88500	10.88500	77.46559				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.84310				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	102.41475				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.67453				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.18936				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.52075				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.74405				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.79279				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	101.50167				0.00	0	120,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.86920				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	101.84405				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.28784				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.39935				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	100.20951				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.56772				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.21066				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.30413				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	100.45613				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	100.33736				0.00	90,000,000	45,000,00
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>45,000,00</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>90,000,000</b>	<b>45,000,00</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.83291				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82072				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			10.05500	102.45552	10.05500	102.42820				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	100.81419				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			9.71000	102.72865	9.71000	102.70219				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	100.82072				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83101				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	100.84406				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.00037				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.00037				0.00	0	72,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	<b>72,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.34334				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.53199				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.41781				0.00	0	150,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.12661				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	101.25465				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	101.49489				0.00	0	790,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>790,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.00832				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	101.89549				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NGL09</b>									<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.73315			0.00	0	
<b>Total NGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>									<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.59515			0.00	0	310,000,00
<b>Total NGLT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For NGLT1A</b>									<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.36910			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>	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.44215			0.00	0	136,000,00
<b>Total NGT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
<b>Total For NGT103</b>									<b>0.00</b>	<b>0</b>	<b>136,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	104.38954			0.00	0	150,000,00
<b>Total NGT104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For NGT104</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.79105			0.00	0	20,000,00
<b>Total NGT105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NGT105</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	104.56088			0.00	0	
<b>Total NGT106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.14939			0.00	0	
<b>Total NGT107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.56723			0.00	0	
<b>Total NGT108 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>									<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.05285			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	100.95056			0.00	0	
<b>Total NGT110 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>									<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.37571			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.23036				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.71599				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.22298				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.15422				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.70184				0.00	0	5,230,000,0€
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,230,000,0€</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>5,230,000,0€</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.99519				0.00	0	324,000,0€
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>324,000,0€</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>324,000,0€</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	105.80142				0.00	0	5,000,000,0€
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,0€</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,0€</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	104.68892				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.62011				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	230.20874				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			3.40000	3.40000	3.40000	211.83796				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>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			2.90500	2.90500	2.90500	157.64151			0.00	0	
<b>Total NI25 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>												<b>0.00</b>	<b>0</b>	
NI29	On	31/03/2029	Spot Bond			3.70000	3.70000	3.70000	114.52106		2,590,000,000,000.00	700,000,000	350,000,000	
<b>Total NI29 SPOT</b>												<b>2,590,000,000,000.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
<b>Total For NI29</b>												<b>2,590,000,000,000.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NI33 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>												<b>0.00</b>	<b>0</b>	
NI38	On	31/01/2038	Spot Bond			4.58000	4.58000	4.58000	119.91899			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			3.01000	3.01000	3.01000	157.20907			0.00	0	
<b>Total NILB11 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>												<b>0.00</b>	<b>0</b>	
NILB12	On	07/12/2033	Spot Bond			3.45000	260.12543	3.45000	260.05082			0.00	0	
<b>Total NILB12 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>												<b>0.00</b>	<b>0</b>	
NILB13	On	31/01/2025	Spot Bond			2.81000	2.81000	2.81000	158.03398			0.00	0	
<b>Total NILB13 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>												<b>0.00</b>	<b>0</b>	
NILB14	On	31/03/2028	Spot Bond			3.04500	3.04500	3.04500	215.93188			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			3.19000	214.30877	3.19000	214.24894			0.00	0	
<b>Total NILB15 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>												<b>0.00</b>	<b>0</b>	
NILB17	On	31/01/2038	Spot Bond			4.69500	92.31632	4.69500	118.21580			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	101.13499			0.00	0	
<b>Total NN014 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>												<b>0.00</b>	<b>0</b>	
NN016	On	20/03/2024	Spot Bond					0.00000	100.62400			0.00	0	
<b>Total NN016 SPOT</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	99.98686				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	138.04570				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	99.61119				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	99.78602				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	100.73866				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	101.25392				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	98.79170				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	101.09549				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	128.94100				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	99.43776				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	101.28734				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	99.87497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	160.38950				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	99.92276				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	160.15627				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	153.59911				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	100.93653				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	133.40605				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	96.62056				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	89.40193				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.32081				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	100.98230				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	102.15608				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	102.49263				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	100.24885				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	100.08526				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	99.85576				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.91474				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.87797				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.93750				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	100.91474				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.43361				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	100.55865				0.00	0	306,000,00
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>306,000,00</b>
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	<b>306,000,00</b>
NN116 On 23/10/2023 Spot Bond					0.00000	100.38754				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.11923				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.19755				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	120.28000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.11000				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	122.66000				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	120.78000				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	119.12464				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 01/08/2022 Spot Bond					0.00000	117.58857				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.14057				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 01/08/2022 Spot Bond					0.00000	117.58857				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.26744				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	93.80831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF046 On 05/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.02247				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.94049				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 26/05/2022 Spot Bond					0.00000	101.05582				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.15224				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.40098				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.93743				0.00	220,000,000	110,000,000
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>220,000,000</b>	<b>110,000,000</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.25422				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	101.25639				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.17414			0.00	0	
<b>Total NQ1A28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>									<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.97714			0.00	0	
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.11860			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	101.33950			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 22/05/2022 Spot Bond					0.00000	101.28746			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	101.07048			0.00	0	
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.14568			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	101.10158			0.00	0	
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			7.05000	102.67430	7.05000	102.65511			0.00	0	100,000,00
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NRA02: On 31/05/2023 Spot Bond			2.43000	206.82971	2.43000	206.77611			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			10.82000	111.99571	10.82000	111.96329		388,745,288,000.00		35,928,400	436,692,90
<b>Total NRA028 SPOT</b>								<b>388,745,288,000.00</b>		<b>35,928,400</b>	<b>436,692,90</b>
<b>Total For NRA028</b>								<b>388,745,288,000.00</b>		<b>35,928,400</b>	<b>436,692,90</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	17.96540	100.00000	17.92542		0.00		0	
<b>Total NRA028/R186 SPOT</b>								<b>0.00</b>		<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.10456				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.35802				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	100.85871				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.86930				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.99707				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.92593				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.18134				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.63480				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.89638				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	101.88176				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			7.80300	109.46580	7.80300	109.44304				0.00	0	1,530,000,00

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 OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000.00</b>
OML09 On 14/09/2022 Spot Bond			6.63500	103.07050	6.63500	103.05219				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.38500	110.22862	8.38500	110.20402				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	101.07001				0.00	500,000,000	250,000.00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000.00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000.00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.58481				0.00	620,000,000	394,000.00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>394,000.00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>620,000,000</b>	<b>394,000.00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.77982				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.14860				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.21365				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.79984				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.14760				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	101.17870				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	100.54741				0.00	400,000,000	200,000.00
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000.00</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PMM58 On 28/02/2025 Spot Bond					0.00000	101.20999				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			8.32500	112.21531	8.31000	112.24963			646,505,028,637,500.00	1,879,460,063,500	377,516,437,300	
<b>Total R186 SPOT</b>									<b>16,505,028,637,500.00</b>	<b>879,460,063,500</b>	<b>377,516,437,300</b>	
<b>Total For R186</b>									<b>16,505,028,637,500.00</b>	<b>879,460,063,500</b>	<b>377,516,437,300</b>	
R197 On 07/12/2023 Spot Bond			1.10000	330.60031	1.15000	330.27946			12,288,504,800,000.00	11,171,368,000	34,001,834,700	
<b>Total R197 SPOT</b>									<b>12,288,504,800,000.00</b>	<b>11,171,368,000</b>	<b>34,001,834,700</b>	
<b>Total For R197</b>									<b>12,288,504,800,000.00</b>	<b>11,171,368,000</b>	<b>34,001,834,700</b>	
R202 On 07/12/2033 Spot Bond			3.75000	252.95505	3.77000	252.41087			118,374,917,625,000.00	31,566,644,700	103,628,410,100	
<b>Total R202 SPOT</b>									<b>18,374,917,625,000.00</b>	<b>31,566,644,700</b>	<b>103,628,410,100</b>	
<b>Total For R202</b>									<b>18,374,917,625,000.00</b>	<b>31,566,644,700</b>	<b>103,628,410,100</b>	
R2023 On 28/02/2023 Spot Bond			5.45500	103.27118	5.45000	103.26006			523,155,390,000,000.00	645,858,000,000	646,353,160,000	
<b>Total R2023 SPOT</b>									<b>23,155,390,000,000.00</b>	<b>645,858,000,000</b>	<b>646,353,160,000</b>	
<b>Total For R2023</b>									<b>23,155,390,000,000.00</b>	<b>645,858,000,000</b>	<b>646,353,160,000</b>	
R2030 On 31/01/2030 Spot Bond			9.93500	91.89491	9.88000	92.14334			651,266,931,709,000.00	3,689,105,881,400	732,742,382,400	
<b>Total R2030 SPOT</b>									<b>51,266,931,709,000.00</b>	<b>689,105,881,400</b>	<b>732,742,382,400</b>	
<b>Total For R2030</b>									<b>51,266,931,709,000.00</b>	<b>689,105,881,400</b>	<b>732,742,382,400</b>	
R2032 On 31/03/2032 Spot Bond			10.32000	88.23990	10.27000	88.49539			857,299,598,032,000.00	2,021,056,162,600	778,162,950,300	
<b>Total R2032 SPOT</b>									<b>57,299,598,032,000.00</b>	<b>2,021,056,162,600</b>	<b>778,162,950,300</b>	
<b>Total For R2032</b>									<b>57,299,598,032,000.00</b>	<b>2,021,056,162,600</b>	<b>778,162,950,300</b>	
R2035 On 28/02/2035 Spot Bond			10.67500	89.27421	10.64500	89.43757			330,864,546,147,500.00	1,436,146,561,700	508,708,152,100	
<b>Total R2035 SPOT</b>									<b>10,864,546,147,500.00</b>	<b>436,146,561,700</b>	<b>508,708,152,100</b>	
<b>Total For R2035</b>									<b>10,864,546,147,500.00</b>	<b>436,146,561,700</b>	<b>508,708,152,100</b>	
R2037 On 31/01/2037 Spot Bond			10.82500	85.36604	10.79500	85.53219			839,544,456,297,500.00	539,449,834,300	460,626,977,100	
<b>Total R2037 SPOT</b>									<b>19,544,456,297,500.00</b>	<b>539,449,834,300</b>	<b>460,626,977,100</b>	
<b>Total For R2037</b>									<b>19,544,456,297,500.00</b>	<b>539,449,834,300</b>	<b>460,626,977,100</b>	
R2040 On 31/01/2040 Spot Bond			10.92500	87.48522	10.89000	87.69974			999,281,121,492,500.00	1,098,332,368,100	179,302,340,000	
<b>Total R2040 SPOT</b>									<b>19,281,121,492,500.00</b>	<b>998,332,368,100</b>	<b>179,302,340,000</b>	
<b>Total For R2040</b>									<b>19,281,121,492,500.00</b>	<b>998,332,368,100</b>	<b>179,302,340,000</b>	
R2044 On 31/01/2044 Spot Bond			10.95000	84.25466	10.92000	84.43996			500,075,033,030,000.00	1,506,856,167,400	716,216,521,500	
<b>Total R2044 SPOT</b>									<b>10,075,033,030,000.00</b>	<b>506,856,167,400</b>	<b>716,216,521,500</b>	
<b>Total For R2044</b>									<b>10,075,033,030,000.00</b>	<b>506,856,167,400</b>	<b>716,216,521,500</b>	
R2048 On 28/02/2048 Spot Bond			10.88000	83.35516	10.84500	83.58474			313,975,868,352,000.00	1,164,887,487,900	602,710,590,700	
<b>Total R2048 SPOT</b>									<b>13,975,868,352,000.00</b>	<b>164,887,487,900</b>	<b>602,710,590,700</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2048</b>									<b>13,975,868,352,000.00</b>	<b>164,887,487,900</b>	<b>502,710,590,70</b>
R209 On 31/03/2036 Spot Bond			10.65500	69.10293	10.62000	69.27601			244,631,572,852,000.00	492,222,578,400	521,348,858,50
<b>Total R209 SPOT</b>									<b>14,631,572,852,000.00</b>	<b>492,222,578,400</b>	<b>521,348,858,50</b>
<b>Total For R209</b>									<b>14,631,572,852,000.00</b>	<b>492,222,578,400</b>	<b>521,348,858,50</b>
R210 On 31/03/2028 Spot Bond			2.68100	220.28194	2.69000	220.11616			308,529,424,771,400.00	115,079,979,400	227,847,977,60
<b>Total R210 SPOT</b>									<b>18,529,424,771,400.00</b>	<b>115,079,979,400</b>	<b>227,847,977,60</b>
<b>Total For R210</b>									<b>18,529,424,771,400.00</b>	<b>115,079,979,400</b>	<b>227,847,977,60</b>
R213 On 28/02/2031 Spot Bond			10.18000	83.12076	10.13000	83.35045			770,635,094,080,000.00	665,091,856,000	735,592,461,30
<b>Total R213 SPOT</b>									<b>7,635,094,080,000.00</b>	<b>665,091,856,000</b>	<b>735,592,461,30</b>
<b>Total For R213</b>									<b>7,635,094,080,000.00</b>	<b>665,091,856,000</b>	<b>735,592,461,30</b>
R214 On 28/02/2041 Spot Bond			10.92000	66.23736	10.89000	66.38935			375,568,325,760,000.00	858,568,528,000	576,217,206,60
<b>Total R214 SPOT</b>									<b>7,568,325,760,000.00</b>	<b>858,568,528,000</b>	<b>576,217,206,60</b>
<b>Total For R214</b>									<b>7,568,325,760,000.00</b>	<b>858,568,528,000</b>	<b>576,217,206,60</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.40016			0.00	0	100,000,00
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.08297			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.13400			0.00	200,000,000	100,000,00
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For RDFB15</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.65742			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.91635			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	100.81315			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	100.79363			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.67871			0.00	90,000,000	195,000,00

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 RDFB22 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>195,000,00</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>90,000,000</b>	<b>195,000,00</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.20063				0.00	0	400,000,00
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.08978				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	101.35178				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	100.85291				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.24444				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/09/2022 Spot Bond					0.00000	100.90511				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	99.33410				0.00	2,000,000,000	1,000,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
RED16 On 07/12/2022 Spot Bond					0.00000	101.66390				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	102.31082				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	100.26869				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	101.57915				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/08/2024 Spot Bond					0.00000	99.80689				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.59205				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.97057				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.45054				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	101.13773				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.50689				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.77991				0.00	0	130,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.03683				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	100.80996				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.95395				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.01690				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.09140				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RFCC1</b>									<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.27332			0.00	0	
<b>Total RFCD1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>									<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMBI06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.10000	107.48717	7.10000	107.46658		27,832,000,000,000.00	3,920,000,000	980,000,000	
<b>Total RW23 SPOT</b>								<b>27,832,000,000,000.00</b>	<b>3,920,000,000</b>	<b>980,000,000</b>	
<b>Total For RW23</b>								<b>27,832,000,000,000.00</b>	<b>3,920,000,000</b>	<b>980,000,000</b>	
RW28 On 10/12/2028 Spot Bond			12.38500	94.78078	12.38500	94.74949		41,613,600,000,000.00	3,360,000,000	840,000,000	
<b>Total RW28 SPOT</b>								<b>41,613,600,000,000.00</b>	<b>3,360,000,000</b>	<b>840,000,000</b>	
<b>Total For RW28</b>								<b>41,613,600,000,000.00</b>	<b>3,360,000,000</b>	<b>840,000,000</b>	
RW31 On 30/06/2031 Spot Bond			11.43000	99.65729	11.43000	99.62687		0.00	0	0	
<b>Total RW31 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW31</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.24197		0.00	0	0	
<b>Total RWL26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RWL26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.56000	99.67504	10.56000	99.64687		0.00	0	0	
<b>Total RWL28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RWL28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.61000	105.48816	5.61000	105.47199		0.00	0	0	
<b>Total SBK23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.09519		0.00	0	0	
<b>Total SBN02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.09947		0.00	0	0	
<b>Total SBN03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			8.47000	105.14709	8.47000	105.12299		0.00	0	330,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.17840				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			7.40000	106.66820	7.40000	106.64679				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.55500	102.56189	8.55500	102.53815				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			8.97500	107.24213	8.97500	107.21627				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			7.76000	106.36435	7.76000	106.34235				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			7.94500	105.26743	7.94500	105.24477				0.00	0	119,100,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>119,100,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>119,100,00</b>
SBS39 On 29/01/2030 Spot Bond			9.94000	101.46029	9.94000	101.43309				0.00	0	17,200,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,200,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>17,200,000,00</b>
SBS41 On 12/11/2022 Spot Bond			6.35500	101.72152	6.35500	101.70394				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.34000	106.81098	8.34000	106.78688				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			9.26500	106.53140	9.26500	106.50475				0.00	0	16,400,000,00
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,400,000,00</b>
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	<b>16,400,000,00</b>
SBS46 On 15/02/2023 Spot Bond			6.23500	105.71221	6.23500	105.69428				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	100.52703				0.00	0	200,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS51 On 31/01/2024 Spot Bond			7.39500	7.39500	7.39500	106.42221				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.57922				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.22859				0.00	0	146,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>146,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>146,000,00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.01967				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			4.72500	104.03059	4.72500	104.01718				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.94756				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.98898				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	100.63653				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	100.38510				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	100.87598				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.75482				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.36248				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.76987				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.71274				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.22485				0.00	600,000,000	600,000,00
<b>Total SBS68 SPOT</b>										0.00	600,000,000	600,000,00
<b>Total For SBS68</b>										0.00	600,000,000	600,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.10563				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.91724				0.00	0	78,000,00
<b>Total SBS70 SPOT</b>										0.00	0	78,000,00
<b>Total For SBS70</b>										0.00	0	78,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.83969				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	99.43776				0.00	60,000,000	30,000,00
<b>Total SBS72 SPOT</b>										0.00	60,000,000	30,000,00
<b>Total For SBS72</b>										0.00	60,000,000	30,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.19571				0.00	380,000,000	190,000,00
<b>Total SBS74 SPOT</b>										0.00	380,000,000	190,000,00
<b>Total For SBS74</b>										0.00	380,000,000	190,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	100.20466				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	100.21472				0.00	0	
<b>Total SBS76 SPOT</b>										0.00	0	
<b>Total For SBS76</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.49700	323.80003	2.49700	323.71552				0.00	0	425,000,00

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 SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>425,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>425,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	229.37059				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.67085				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.33311				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.57242				0.00	320,000,000	241,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>241,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>320,000,000</b>	<b>241,000,00</b>
SBT10 On 31/03/2024 Spot Bond					0.00000	104.77965				0.00	198,000,000	124,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>198,000,000</b>	<b>124,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>198,000,000</b>	<b>124,000,00</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	104.73503				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			12,000,000,000,000.00	120,000,000	120,000,000	60,000,00
<b>Total SBT105 SPOT</b>									<b>12,000,000,000,000.00</b>	<b>120,000,000</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For SBT105</b>									<b>12,000,000,000,000.00</b>	<b>120,000,000</b>	<b>120,000,000</b>	<b>60,000,00</b>
SBT10 On 31/12/2026 Spot Bond					0.00000	101.42836				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.82546				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>	
SBT20 On 13/02/2023 Spot Bond					0.00000	101.43919				0.00	0	46,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>46,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>46,000,00</b>
SBT20 On 03/12/2023 Spot Bond					0.00000	102.35815				0.00	200,000,000	140,000,00
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>140,000,00</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>200,000,000</b>	<b>140,000,00</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
SBT203 On 03/12/2023 Spot Bond			6.82000	109.72778	6.82000	109.70757				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.92761				0.00	400,000,000	200,000,000
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	101.08106				0.00	600,000,000	390,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>390,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>600,000,000</b>	<b>390,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	106.70203				0.00	968,000,000	484,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>968,000,000</b>	<b>484,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>968,000,000</b>	<b>484,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	103.43852				0.00	60,000,000	30,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	100.86442				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>	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.50145				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.89131				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.88772				0.00	100,000,000	50,000,000
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
SLI7 On 16/08/2028 Spot Bond			9.26000	97.97786	9.26000	97.95337				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.88767				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.93210				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.88390				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.88483				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.87729				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.88678				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.87729				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.87916				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.86597				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.88301				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.87351				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.87444				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.14500	104.95061	7.14500	104.93048				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.84476				0.00	0	401,000,00

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 SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>401,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>401,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	101.18414				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.07382				0.00	0	300,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.23494				0.00	0	254,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>254,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>254,000,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.45613				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	101.13390				0.00	0	54,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>54,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>54,000,00</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.15915				0.00	0	66,000,00
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>66,000,00</b>
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	<b>66,000,00</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	100.75945				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	101.93614				0.00	0	400,000,00
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	100.81940				0.00	0	150,000,00
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	101.22792				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.57267				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 15/10/2024 Spot Bond					0.00000	100.50407				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	101.20713				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>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.25206				0.00	800,000,000	400,000,000
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.65946				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01! On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	156.94210				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01! On 21/12/2026 Spot Bond			8.28500	112.37388	8.28500	112.34882				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02! On 28/02/2031 Spot Bond			9.62000	86.00173	9.62000	85.97978		13,275,600,000,000.00		0.00	1,380,000,000	690,000,000
<b>Total SSN021 SPOT</b>								<b>13,275,600,000,000.00</b>		<b>0.00</b>	<b>1,380,000,000</b>	<b>690,000,000</b>
<b>Total For SSN021</b>								<b>13,275,600,000,000.00</b>		<b>0.00</b>	<b>1,380,000,000</b>	<b>690,000,000</b>
SSN02! On 07/12/2023 Spot Bond					0.00000	99.18813				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	100.44073				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04! On 13/10/2023 Spot Bond			6.85000	104.65001	6.85000	104.63076				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04! On 31/01/2038 Spot Bond			4.63000	119.21296	4.63000	119.17492				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04! On 09/02/2027 Spot Bond					0.00000	98.85109				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.10881				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.97194				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			2.18000	2.18000	2.18000	325.24409				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.21921				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	100.09884				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.50201				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	157.45600				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			4.73000	4.73000	4.73000	117.70318				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			4.07000	4.07000	4.07000	111.87071				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			3.87000	3.87000	3.87000	206.55322				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	101.17499				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.15396				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.92939				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.90842				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	102.22480				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	102.00477				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	100.81037				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	100.44996				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	101.20325				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	101.00502				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	100.06481				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			4.64500	4.64500	4.64500	232.85185				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08(On 21/12/2026 Spot Bond					0.00000	99.80652				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 31/01/2030 Spot Bond					0.00000	98.45177				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 28/05/2025 Spot Bond					0.00000	101.01237				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.28870				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.07231				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/01/2030 Spot Bond			10.54500	88.93727	10.54500	88.91203				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	100.96620				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			4.02000	204.96018	4.02000	204.89838				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 07/12/2033 Spot Bond			4.82500	229.13144	4.82500	229.05724				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	99.98489				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	100.83785				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.82176				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.94859				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.44046				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.32397				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.24639				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.13173				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	100.10202				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.07981				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>	
SSN14 On 09/05/2022 Spot Bond					0.00000	101.31868				0.00	0	
<b>Total SSN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN149</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.06228				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 03/06/2022 Spot Bond					0.00000	100.95764				0.00	0	
<b>Total SSN151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN151</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 29/06/2022 Spot Bond					0.00000	100.61691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN152 On 01/07/2022 Spot Bond					0.00000	100.58166				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN153 On 01/07/2022 Spot Bond					0.00000	100.58270				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN154 On 01/07/2022 Spot Bond					0.00000	100.58062				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	
SSN155 On 30/06/2022 Spot Bond					0.00000	100.58166				0.00	0	
<b>Total SSN156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN156</b>										<b>0.00</b>	<b>0</b>	
SSN156 On 01/07/2022 Spot Bond					0.00000	100.53574				0.00	0	
<b>Total SSN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN157</b>										<b>0.00</b>	<b>0</b>	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.53766				0.00	0	
<b>Total SSN158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN158</b>										<b>0.00</b>	<b>0</b>	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.53766				0.00	0	
<b>Total SSN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN159</b>										<b>0.00</b>	<b>0</b>	
SSN159 On 05/07/2022 Spot Bond					0.00000	100.52211				0.00	0	
<b>Total SSN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN160</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	101.42034				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.33046				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			8.77500	101.61493	8.77500	101.59109				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2022 Spot Bond					0.00000	101.04124				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.14018				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	101.13597				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.18841				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	101.16737				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>	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.53790	7.21000	101.51803				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.64551	7.72000	101.62425				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	99.86564				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	99.85643				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.64123				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.04091				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.39899				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.30232				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.18871				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.01223				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS16z On 27/05/2024 Spot Bond					0.00000	101.52180				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.41094				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	100.72643				0.00	0	1,000,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.21625				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	100.34322				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.60201				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	100.63050				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	100.83793				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.01995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.12149				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	101.19596				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.22707				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.57714				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A4 On 21/11/2022 Spot Bond					0.00000	101.18300				0.00	0	
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.18022				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.13390				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>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	101.27705				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.36507				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.37240				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>	
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.37240				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C On 21/11/2022 Spot Bond					0.00000	101.37598				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.50361				0.00	0	150,000,00
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
TH15C On 21/11/2022 Spot Bond					0.00000	101.32547				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	102.37702				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	102.01260				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.77361				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	101.22239				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.73276				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	101.80772	8.49000	101.78434				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	101.33608				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.19916				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	101.14652				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.19285				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.23108	5.76000	101.21520				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	101.23916				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	101.52230				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	101.31915				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	101.30441				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	101.40543				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	101.37808				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.75677				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	101.93551				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	101.83038				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	101.28306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.25151				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.35878				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	101.31041				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>
TH17D: On 21/02/2026 Spot Bond					0.00000	101.74558				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	101.66782				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.04125				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.95968				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.55000	102.35265	6.55000	102.33466				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.17000	106.76562	7.17000	106.74519				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.81451				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	100.45794				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL28 On 24/04/2025 Spot Bond			8.78000	101.67527	8.78000	101.65141				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.73530				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.04865				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	101.55429				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	99.99978				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			7.05000	105.32986	7.05000	105.31003			366,194,625,000.00		51,942,500	1,419,190,600
<b>Total TN23 SPOT</b>									<b>366,194,625,000.00</b>		<b>51,942,500</b>	<b>1,419,190,600</b>
<b>Total For TN23</b>									<b>366,194,625,000.00</b>		<b>51,942,500</b>	<b>1,419,190,600</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	37.55924	100.00000	37.47657				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			9.16000	103.01784	9.16000	102.99235			39,175,645,552,000.00		4,276,817,200	3,078,514,700
<b>Total TN25 SPOT</b>									<b>39,175,645,552,000.00</b>		<b>4,276,817,200</b>	<b>3,078,514,700</b>
<b>Total For TN25</b>									<b>39,175,645,552,000.00</b>		<b>4,276,817,200</b>	<b>3,078,514,700</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	17.70096	100.00000	17.66135				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			10.28000	94.20608	10.28000	94.17999			8,003,131,116,000.00		778,514,700	19,962,354,800
<b>Total TN27 SPOT</b>									<b>8,003,131,116,000.00</b>		<b>778,514,700</b>	<b>19,962,354,800</b>
<b>Total For TN27</b>									<b>8,003,131,116,000.00</b>		<b>778,514,700</b>	<b>19,962,354,800</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.86443	100.00000	9.84235				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			10.81000	99.97243	10.81000	99.95773				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.48000	95.66901	11.48000	95.63983			17,449,600,000,000.00	1,520,000,000	1,650,000,00
<b>Total TN30 SPOT</b>									<b>17,449,600,000,000.00</b>	<b>1,520,000,000</b>	<b>1,650,000,00</b>
<b>Total For TN30</b>									<b>17,449,600,000,000.00</b>	<b>1,520,000,000</b>	<b>1,650,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.97506	8.00000	115.95021			0.00	0	
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			11.85200	99.68782	11.85200	99.67179			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.11000	90.94649	12.11000	90.91728			0.00	0	670,000,00
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89083	10.75000	100.86197			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	99.99656			0.00	0	12,000,00
<b>Total TNF25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
<b>Total For TNF25</b>									<b>0.00</b>	<b>0</b>	<b>12,000,00</b>
TNF27 On 07/02/2027 Spot Bond					0.00000	99.99972			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			5.15000	103.54936	5.15000	102.97436			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	100.75274			0.00	80,000,000	40,000,00
<b>Total TR5A11 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For TR5A11</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.74621			0.00	0	96,000,00
<b>Total TR5A12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>96,000,00</b>
<b>Total For TR5A12</b>									<b>0.00</b>	<b>0</b>	<b>96,000,00</b>
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.76043			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	100.78001			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.95966	7.61000	102.91427				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.65737				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.66390				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.98054				0.00	0	90,766,40
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,766,40</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>90,766,40</b>
TRA3A On 14/11/2022 Spot Bond			6.56000	101.12363	6.56000	105.61657				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	101.34165				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	101.69460				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	101.30507				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	100.43840				0.00	460,000,000	230,000,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,00</b>
TRA4A On 13/04/2024 Spot Bond			6.85000	104.88943	6.85000	104.87012				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	100.43840				0.00	40,000,000	20,000,00
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</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
TRA4A On 13/04/2024 Spot Bond			8.62000	100.62452	8.62000	100.60132				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	98.59026				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.07955				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.85306				0.00	0	36,000,00
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	<b>36,000,00</b>
TRA5B On 20/06/2026 Spot Bond					0.00000	100.81393				0.00	0	38,000,00
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,000,00</b>
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	<b>38,000,00</b>
TRA5C On 20/06/2026 Spot Bond					0.00000	101.06803				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.06803				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.97346				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.18301				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.54361				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.34432				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 10/03/2023 Spot Bond					0.00000	94.70799				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TSP263</b>									<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.64170			0.00	40,000,000	146,000,00
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>40,000,000</b>	<b>146,000,00</b>
<b>Total For TU1A11</b>									<b>0.00</b>	<b>40,000,000</b>	<b>146,000,00</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.13626			0.00	0	
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.73455			0.00	0	
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 06/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total TWC400 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC400</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.02466			0.00	0	
<b>Total TWC401 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC401</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.94200			0.00	0	
<b>Total TWC402 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC402</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.85475			0.00	0	
<b>Total TWC403 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC403</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.42827			0.00	0	
<b>Total TWC404 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.33582			0.00	0	
<b>Total TWC405 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC405</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.22789			0.00	0	
<b>Total TWC406 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>									<b>0.00</b>	<b>0</b>	
TWC40 On 08/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		732,000,000,000,000.00	37,320,000,000	29,100,000,00	
<b>Total TWC407 SPOT</b>								<b>12,000,000,000,000.00</b>	<b>37,320,000,000</b>	<b>29,100,000,00</b>	
<b>Total For TWC407</b>								<b>12,000,000,000,000.00</b>	<b>37,320,000,000</b>	<b>29,100,000,00</b>	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.14415			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total TWC408 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC408</b>									<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.61000	104.03076	10.61000	104.00154		36,498,400,000,000.00	3,440,000,000	860,000,00	
<b>Total UG26 SPOT</b>								<b>16,498,400,000,000.00</b>	<b>3,440,000,000</b>	<b>860,000,00</b>	
<b>Total For UG26</b>								<b>16,498,400,000,000.00</b>	<b>3,440,000,000</b>	<b>860,000,00</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.29964		0.00	0		
<b>Total UU1A01 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For UU1A01</b>								<b>0.00</b>	<b>0</b>		
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.44725		0.00	80,000,000	70,000,00	
<b>Total UU1A02 SPOT</b>								<b>0.00</b>	<b>80,000,000</b>	<b>70,000,00</b>	
<b>Total For UU1A02</b>								<b>0.00</b>	<b>80,000,000</b>	<b>70,000,00</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.34753		0.00	0		
<b>Total UU1A04 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For UU1A04</b>								<b>0.00</b>	<b>0</b>		
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.49691		0.00	0	138,000,00	
<b>Total UU1A05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>138,000,00</b>	
<b>Total For UU1A05</b>								<b>0.00</b>	<b>0</b>	<b>138,000,00</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.51538		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	101.58654		0.00	0		
<b>Total UU1B02 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For UU1B02</b>								<b>0.00</b>	<b>0</b>		
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.81056		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	101.87607		0.00	0		
<b>Total UU1C02 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For UU1C02</b>								<b>0.00</b>	<b>0</b>		
VKE10 On 08/07/2022 Spot Bond					0.00000	100.52163		0.00	0		
<b>Total VKE10 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For VKE10</b>								<b>0.00</b>	<b>0</b>		
VKE11 On 20/04/2023 Spot Bond					0.00000	100.62819		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>		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	101.40780			0.00	0	
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.90903			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.93971			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.12601			0.00	0	
<b>Total VKE17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>									<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.42280			0.00	0	
<b>Total VKE18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.95108			0.00	100,000,000	50,000,000
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total for SPOT</b>									<b>2.00e+017</b>	<b>824,351,767,000</b>	<b>124,431,508,740</b>
<b>Total for SPOT :</b>									<b>2.00e+017</b>	<b>824,351,767,000</b>	<b>124,431,508,740</b>
<b>Total Futures</b>									<b>2.00e+017</b>	<b>824,352,286,579</b>	<b>124,432,653,710</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>88,620</b>
<b>Grand Total:</b>									<b>2.00e+017</b>	<b>824,352,286,579</b>	<b>124,432,742,330</b>