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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/06/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			12.11690	75.22265	12.23223	74.67133			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.34658	72.53922	12.46678	71.98041			0.00	0	
ES33	On	02/02/2023	Bond Future			12.56907	73.73481	12.69448	73.16741			0.00	0	
ES33	On	04/05/2023	Bond Future			12.76268	71.32013	12.89338	70.74289			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	04/08/2022	Bond Future			12.50558	73.35653	12.60533	72.81302			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.71680	70.16841	12.82082	69.61759			0.00	0	
ES42	On	02/02/2023	Bond Future			12.91411	71.32673	13.02249	70.76742			0.00	0	
ES42	On	04/05/2023	Bond Future			13.09443	68.39583	13.20737	67.82677			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	04/08/2022	Bond Future			162.18357	162.18357	161.97929	161.97929			0.00	0	7,36
I2025	On	03/11/2022	Bond Future			164.55265	164.55265	164.34664	164.34664			0.00	0	
I2025	On	02/02/2023	Bond Future			165.57870	165.57870	165.37056	165.37056			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/05/2023	Bond Future			168.65843	168.65843	168.44794	168.44794			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,30</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>7,30</b>
I2029	On	04/08/2022	Bond Future			120.32458	120.32458	119.99949	119.99949			0.00	0	2,79
I2029	On	03/11/2022	Bond Future			120.83749	120.83749	120.50854	120.50854			0.00	0	
I2029	On	02/02/2023	Bond Future			122.82587	122.82587	122.49244	122.49244			0.00	0	
I2029	On	04/05/2023	Bond Future			123.82701	123.82701	123.48850	123.48850			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,79</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,79</b>
I2033	On	04/08/2022	Bond Future			114.21887	114.21887	114.18562	114.18562			0.00	0	7,42
I2033	On	03/11/2022	Bond Future			114.55905	114.55905	114.52630	114.52630			0.00	0	
I2033	On	02/02/2023	Bond Future			116.44393	116.44393	116.41152	116.41152			0.00	0	
I2033	On	04/05/2023	Bond Future			117.24181	117.24181	117.20981	117.20981			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,42</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,42</b>
I2038	On	04/08/2022	Bond Future			128.98384	128.98384	128.44841	128.44841			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			130.86815	130.86815	130.32595	130.32595			0.00	0	
I2038	On	02/02/2023	Bond Future			131.13013	131.13013	130.58001	130.58001			0.00	0	
I2038	On	04/05/2023	Bond Future			133.57057	133.57057	133.01137	133.01137			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,10</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>4,10</b>
I2046	On	04/08/2022	Bond Future			118.35216	118.35216	117.92528	117.92528			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			118.12512	118.12512	117.69314	117.69314			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			120.06949	120.06949	119.63121	119.63121			0.00	0	
I2046	On	04/05/2023	Bond Future			120.28799	120.28799	119.84270	119.84270			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,13</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,13</b>
I2050	On	04/08/2022	Bond Future			120.00944	120.00944	119.08376	119.08376			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			121.76194	121.76194	120.82367	120.82367			0.00	0	
I2050	On	02/02/2023	Bond Future			121.66485	121.66485	120.71195	120.71195			0.00	0	
I2050	On	04/05/2023	Bond Future			123.92840	123.92840	122.95899	122.95899			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,25</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>11,25</b>
R186	On	04/08/2022	Bond Future			8.85383	107.26461	9.00208	106.71985		5.11	294,655,883.67	2,747	81,97
R186	On	03/11/2022	Bond Future			9.07411	108.80505	9.23337	108.25330		4.92	0.00	0	11,12
R186	On	02/02/2023	Bond Future			9.27242	105.27687	9.44423	104.71705		4.97	0.00	0	
R186	On	04/05/2023	Bond Future			9.42588	107.21727	9.61194	106.64814		4.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>294,655,883.67</b>	<b>2,747</b>	<b>93,10</b>	
R186	On	04/08/2022	Bond Future	6.96	Call			0.05000	0.00005	0,750	5.81		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,823.83000	7.82383	7,279,770	5.81		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			12.64000	0.01264	40,110	5.00		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,917.66000	3.91766	3,400,370	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			32.15000	0.03215	79,860	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			131.36000	0.13136	70,170	5.80		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			3,287.92000	3.28792	2,790,870	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			33.87000	0.03387	83,100	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,251.60000	3.25160	2,756,070	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			35.66000	0.03566	86,460	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,215.36000	3.21536	2,721,400	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,933.08000	2.93308	3,416,650	5.80		0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			181.75000	0.18175	296,250	4.63		0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			3,719.65000	3.71965	3,282,400	4.63		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			372.38000	0.37238	536,950	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,836.96000	2.83696	2,449,780	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			380.65000	0.38065	547,050	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,809.68000	2.80968	2,424,330	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			389.04000	0.38904	557,280	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,782.54000	2.78254	2,399,030	4.67		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			790.23000	0.79023	1,025,250	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,914.36000	1.91436	1,597,630	4.77		0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			4,037.31000	4.03731	3,618,070	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			310.44000	0.31044	451,080	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			4,009.42000	4.00942	3,590,240	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			316.36000	0.31636	457,250	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,981.41000	3.98141	3,562,480	4.52		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			304.39000	0.30439	444,970	4.53		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			826.38000	0.82638	1,020,440	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			3,276.39000	3.27639	2,901,320	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			836.78000	0.83678	1,032,750	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			3,255.40000	3.25540	2,882,240	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			847.26000	0.84726	1,045,510	4.46		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			3,234.51000	3.23451	2,863,630	4.46		0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,42</b>	
<b>Total For R186</b>												<b>294,655,883.67</b>	<b>2,747</b>	<b>112,52</b>	
R197	On	04/08/2022	Bond Future			329.48540	329.48540	329.43137	329.43137				3,624,339.40	11	80
R197	On	03/11/2022	Bond Future			334.29722	334.29722	334.24497	334.24497				0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023			331.07342	331.07342	331.02281	331.02281			0.00	0	
R197	On	04/05/2023			337.23661	337.23661	337.18805	337.18805			0.00	0	
<b>Total R197 Future</b>											<b>3,624,339.40</b>	<b>11</b>	<b>85</b>
<b>Total For R197</b>											<b>3,624,339.40</b>	<b>11</b>	<b>85</b>
R202	On	04/08/2022			248.68500	248.68500	247.57416	247.57416			0.00	0	6,55
R202	On	03/11/2022			252.31683	252.31683	251.19186	251.19186			0.00	0	
R202	On	02/02/2023			251.83408	251.83408	250.69230	250.69230			0.00	0	
R202	On	04/05/2023			256.51911	256.51911	255.35831	255.35831			0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,55</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>6,55</b>
R2023	On	04/08/2022			5.71375	104.52826	5.75289	104.50684		0.58	0.00	0	24,07
R2023	On	03/11/2022			5.62368	102.11292	5.69157	102.09201		0.33	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>24,07</b>
R2023	On	04/08/2022	6.03	Call			196.65000	0.19665	207,880	0.64	0.00	0	
R2023	On	04/08/2022	6.03	Put			45.26000	0.04526	35,070	0.64	0.00	0	
R2023	On	04/08/2022	6.04	Call			200.98000	0.20098	212,400	0.64	0.00	0	
R2023	On	04/08/2022	6.04	Put			44.13000	0.04413	34,130	0.64	0.00	0	
R2023	On	04/08/2022	6.05	Call			205.21000	0.20521	216,820	0.64	0.00	0	
R2023	On	04/08/2022	6.05	Put			42.91000	0.04291	33,100	0.64	0.00	0	
R2023	On	03/11/2022	6.27	Call			214.63000	0.21463	228,600	0.39	0.00	0	
R2023	On	03/11/2022	6.27	Put			36.85000	0.03685	29,910	0.39	0.00	0	
R2023	On	03/11/2022	6.25	Call			209.61000	0.20961	223,420	0.39	0.00	0	
R2023	On	03/11/2022	6.25	Put			37.96000	0.03796	30,860	0.39	0.00	0	
R2023	On	03/11/2022	6.26	Call			212.11000	0.21211	226,000	0.39	0.00	0	
R2023	On	03/11/2022	6.26	Put			37.40000	0.03740	30,380	0.39	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>											<b>0.00</b>	<b>0</b>	<b>24,07</b>
R2030	On	04/08/2022			10.36619	88.11211	10.49214	87.52156		8.40	105,205,859.34	1,194	98,84
R2030	On	03/11/2022			10.57082	89.37876	10.70277	88.78043		8.18	162,401,206.92	1,817	19,15
R2030	On	02/02/2023			10.76397	86.82413	10.90254	86.21686		8.21	0.00	0	
R2030	On	04/05/2023			10.93108	88.42688	11.07664	87.80929		7.90	0.00	0	
<b>Total R2030 Future</b>											<b>267,607,066.26</b>	<b>3,011</b>	<b>118,04</b>
R2030	On	04/08/2022	8.30	Call			0.01000	0.00001	0,050	7.96	0.00	0	80
R2030	On	04/08/2022	8.30	Put			11,045.63000	11.04563	10,455,120	7.96	0.00	0	
R2030	On	04/08/2022	9.05	Call			1.53000	0.00153	6,080	7.82	0.00	0	80
R2030	On	04/08/2022	9.05	Put			7,078.65000	7.07865	6,492,650	7.82	0.00	0	
R2030	On	04/08/2022	9.54	Call			35.70000	0.03570	66,650	7.72	0.00	0	
R2030	On	04/08/2022	10.95	Put			399.78000	0.39978	260,770	8.85	0.00	0	80

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	04/08/2022	Bond Future	9.54	Put			4,629.07000	4.62907	4,069,470	7.72	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			37.69000	0.03769	69,860	7.73	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,581.24000	4.58124	4,022,860	7.73	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			39.78000	0.03978	73,200	7.74	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,533.54000	4.53354	3,976,410	7.74	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			2,504.31000	2.50431	2,955,850	8.85	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			652.63000	0.65263	853,200	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,476.23000	3.47623	3,078,470	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,420.68000	4.42068	4,887,270	8.98	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			615.66000	0.61566	483,920	8.98	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			276.04000	0.27604	397,780	7.60	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,957.73000	4.95773	4,481,140	7.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			640.20000	0.64020	838,140	7.77	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,510.84000	3.51084	3,110,450	7.77	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			665.41000	0.66541	868,440	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,442.00000	3.44200	3,046,700	7.78	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			801.82000	0.80182	1,030,160	7.84	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,110.03000	3.11003	2,740,040	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Put			8,555.54000	8.55554	8,038,550	7.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,492.36000	5.49236	5,063,560	7.67	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			66.17000	0.06617	124,320	7.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			9,843.29000	9.84329	9,294,170	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			107.03000	0.10703	192,230	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			8,743.23000	8.74323	8,221,160	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			116.02000	0.11602	206,300	7.75	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.94	Put			4,933.52000	4.93352	4,511,930	7.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			147.03000	0.14703	253,950	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,999.60000	7.99960	7,499,250	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			358.23000	0.35823	528,300	7.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,002.89000	6.00289	5,565,690	7.68	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			459.79000	0.45979	638,260	7.67	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,684.14000	4.68414	4,266,890	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			468.38000	0.46838	647,460	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,454.08000	5.45408	5,025,890	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			494.82000	0.49482	675,440	7.66	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,340.09000	5.34009	4,913,440	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			600.81000	0.60081	786,490	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,746.83000	1.74683	1,514,740	8.31	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			653.84000	0.65384	841,310	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,754.77000	4.75477	4,334,970	7.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	10.00	Call		664.82000	0.66482	852,660	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		4,719.49000	4.71949	4,300,060	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		675.71000	0.67571	865,730	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		2,753.19000	2.75319	3,126,010	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,811.05000	1.81105	1,576,600	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,860.84000	2.86084	3,236,020	8.31	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		512.09000	0.51209	731,320	7.30	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		6,217.03000	6.21703	5,818,670	7.30	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		150.92000	0.15092	249,430	7.23	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		9,374.55000	9.37455	8,855,470	7.23	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,432.96000	1.43296	1,764,270	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,825.35000	3.82535	3,539,070	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		378.18000	0.37818	562,490	7.28	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put		7,005.20000	7.00520	6,571,920	7.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		433.11000	0.43311	634,320	7.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,643.75000	6.64375	6,227,370	7.29	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,165.39000	3.16539	3,613,430	8.11	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		2,062.15000	2.06215	1,892,600	8.11	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		724.14000	0.72414	957,680	7.32	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	10.00	Put		5,428.12000	5.42812	5,044,070	7.32	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,273.58000	1.27358	1,586,080	7.56	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		4,104.67000	4.10467	3,799,580	7.56	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		6,624.66000	6.62466	7,179,740	9.29	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		871.35000	0.87135	808,840	9.29	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,449.24000	1.44924	1,782,750	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,797.91000	3.79791	3,513,830	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,465.63000	1.46563	1,801,340	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,770.61000	3.77061	3,488,730	7.63	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		3,926.29000	3.92629	4,402,780	8.36	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,669.78000	1.66978	1,528,680	8.36	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,169.84000	5.16984	5,687,150	8.78	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,220.61000	1.22061	1,120,330	8.78	0.00	0	1,000
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,500</b>
<b>Total For R2030</b>											<b>267,607,066.26</b>	<b>3,011</b>	<b>128,610</b>
R2032	On	04/08/2022	Bond Future			10.80086	87.90388	10.93128	87.21744	9.48	421,674,912.36	4,797	87,000
R2032	On	03/11/2022	Bond Future			10.99862	85.01631	11.13469	84.32067	9.60	0.00	0	86,100
R2032	On	02/02/2023	Bond Future			11.18228	86.39771	11.32434	85.69147	9.23	0.00	0	
R2032	On	04/05/2023	Bond Future			11.33919	83.83230	11.48750	83.11391	9.29	0.00	0	
<b>Total R2032 Future</b>											<b>421,674,912.36</b>	<b>4,797</b>	<b>173,100</b>

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	04/08/2022	Bond Future	8.97	Call			0.02000	0.00002	0,160	8.62		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			11,158.11000	11.15811	10,471,810	8.62		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.46000	0.00046	2,760	8.48		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			8,552.17000	8.55217	7,868,030	8.48		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			5.83000	0.00583	16,880	8.37		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			4,571.43000	4.57143	3,928,290	8.38		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			109.22000	0.10922	171,490	8.49		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,056.45000	4.05645	3,432,280	8.49		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,956.24000	3.95624	3,336,430	8.51		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			365.66000	0.36566	523,760	8.82		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			2,664.38000	2.66438	2,136,040	8.82		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			10.40000	0.01040	25,420	8.34		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			6,221.14000	6.22114	5,549,720	8.34		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			65.42000	0.06542	108,720	8.38		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			1,070.94000	1.07094	770,870	9.48		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			3,676.23000	3.67623	4,258,740	10.33		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			270.88000	0.27088	166,950	10.33		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			114.61000	0.11461	179,030	8.50		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,006.22000	4.00622	3,384,200	8.50		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			120.20000	0.12020	186,830	8.51		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,678.47000	6.67847	6,003,080	8.37		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			4,946.13000	4.94613	5,587,000	10.82		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			121.53000	0.12153	75,960	10.82		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			683.08000	0.68308	940,010	9.13		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			1,905.52000	1.90552	1,476,010	9.13		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			1,429.66000	1.42966	1,816,030	9.48		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			251.78000	0.25178	358,860	8.45		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			5,685.43000	5.68543	5,096,870	8.45		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			18.71000	0.01871	47,710	8.62		0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Put			10,024.04000	10.02404	9,357,400	8.62		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			22.10000	0.02210	55,100	8.61		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			9,732.76000	9.73276	9,070,120	8.61		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			654.35000	0.65435	830,790	8.74		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,019.66000	4.01966	3,500,460	8.74		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			30.60000	0.03060	72,900	8.59		0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			9,155.58000	9.15558	8,502,240	8.59		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			138.05000	0.13805	234,400	8.49		0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			6,630.33000	6.63033	6,031,040	8.49		0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			933.92000	0.93392	1,175,210	8.97		0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			3,341.74000	3.34174	2,887,390	8.97		0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.16	Call			290.68000	0.29068	399,330	8.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			5,448.49000	5.44849	4,861,500	8.44	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			333.74000	0.33374	443,240	8.43	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			5,216.83000	5.21683	4,630,690	8.43	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			6,118.70000	6.11870	6,709,270	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			465.13000	0.46513	360,060	11.02	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.56	Call			755.60000	0.75560	956,230	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			3,746.88000	3.74688	3,251,870	8.83	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			916.66000	0.91666	1,154,250	8.96	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,377.30000	3.37730	2,919,250	8.96	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,275.35000	3.27535	3,730,350	9.91	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,199.08000	1.19908	958,440	9.91	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.16	Put			6,435.42000	6.43542	5,918,780	8.33	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Call			60.51000	0.06051	116,120	8.27	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			10,865.51000	10.86551	10,214,880	8.27	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,439.98000	5.43998	4,965,530	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			89.12000	0.08912	164,300	8.28	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			9,970.37000	9.97037	9,339,310	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			238.24000	0.23824	394,050	8.31	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			7,584.63000	7.58463	7,034,200	8.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			403.81000	0.40381	593,410	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			4,362.17000	4.36217	3,967,060	8.75	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			459.31000	0.45931	653,590	8.34	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			6,166.17000	6.16617	5,654,210	8.34	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			632.65000	0.63265	861,840	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,481.12000	5.48112	5,004,070	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			644.79000	0.64479	876,580	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			646.05000	0.64605	587,390	11.02	0.00	0	78
R2032	On	02/02/2023	Bond Future	10.40	Call			656.88000	0.65688	891,470	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,398.83000	5.39883	4,927,180	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			787.98000	0.78798	1,048,750	8.59	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,999.85000	4.99985	4,554,380	8.59	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.67	Call			1,041.73000	1.04173	1,352,860	8.75	0.00	0	78
R2032	On	02/02/2023	Bond Future	11.69	Call			3,510.24000	3.51024	4,036,940	9.63	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,728.61000	1.72861	1,549,070	9.63	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,999.56000	3.99956	4,549,250	9.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,501.87000	1.50187	1,345,320	9.81	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			7,310.89000	7.31089	7,958,470	11.02	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,491.20000	1.49120	1,825,640	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,487.14000	4.48714	4,103,190	8.84	0.00	0	

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	10.89	Call			1,509.26000	1.50926	1,846,200	8.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,454.73000	4.45473	4,073,280	8.85	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,473.56000	1.47356	1,805,210	8.84	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			4,520.01000	4.52001	4,133,270	8.84	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>29,96</b>
<b>Total For R2032</b>												<b>421,674,912.36</b>	<b>4,797</b>	<b>203,13</b>
R2035	On	04/08/2022	Bond Future			11.11414	88.95221	11.21356	88.36312		10.60	26,952,519.63	303	131,62
R2035	On	03/11/2022	Bond Future			11.30074	85.74467	11.40413	85.14780		10.77	0.00	0	3,02
R2035	On	02/02/2023	Bond Future			11.47778	87.13701	11.58542	86.53123		10.31	0.00	0	
R2035	On	04/05/2023	Bond Future			11.62239	84.24578	11.73425	83.62969		10.36	0.00	0	
<b>Total R2035 Future</b>												<b>26,952,519.63</b>	<b>303</b>	<b>134,64</b>
R2035	On	04/08/2022	Bond Future	9.53	Call			0.15000	0.00015	0,850	9.46	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			10,819.73000	10.81973	10,231,340	9.46	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1.80000	0.00180	6,010	9.33	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			8,687.56000	8.68756	8,102,680	9.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			161.77000	0.16177	211,530	9.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			3,277.72000	3.27772	2,787,810	9.79	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			144.94000	0.14494	101,000	12.21	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			254.73000	0.25473	329,150	9.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,735.58000	3.73558	3,220,910	9.68	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			343.92000	0.34392	440,110	9.78	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			3,327.12000	3.32712	2,834,220	9.78	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			356.45000	0.35645	455,630	9.79	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			4,333.49000	4.33349	3,794,160	9.53	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			369.39000	0.36939	471,520	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,228.80000	3.22880	2,741,840	9.81	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			1,163.05000	1.16305	1,418,900	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,657.77000	1.65777	1,324,530	10.45	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			5,577.04000	5.57704	6,122,190	12.21	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			480.03000	0.48003	561,390	9.42	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			5,473.96000	5.47396	4,958,450	9.42	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Call			1,489.80000	1.48980	1,744,320	10.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			3,085.76000	3.08576	2,743,410	10.33	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			41.76000	0.04176	87,020	9.46	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			9,894.23000	9.89423	9,342,620	9.46	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			220.69000	0.22069	298,800	9.35	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			6,921.81000	6.92181	6,403,050	9.35	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,367.10000	7.36710	7,874,110	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			477.84000	0.47784	387,980	12.63	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.99	Call			1,172.57000	1.17257	1,381,020	10.12	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			3,600.41000	3.60041	3,211,990	10.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,302.86000	1.30286	1,531,260	10.21	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,372.77000	3.37277	3,004,300	10.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			1,514.02000	1.51402	1,771,920	10.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,051.00000	3.05100	2,712,030	10.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,538.68000	1.53868	1,799,960	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,016.73000	3.01673	2,681,140	10.36	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,706.94000	10.70694	10,180,170	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			132.05000	0.13205	217,060	9.12	0.00	0	40
R2035	On	02/02/2023	Bond Future	9.89	Put			10,453.99000	10.45399	9,933,220	9.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			6,440.68000	6.44068	6,020,300	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			704.81000	0.70481	899,520	9.39	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.64	Put			6,248.61000	6.24861	5,837,540	9.39	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			109.04000	0.10904	182,370	9.11	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			10,961.86000	10.96186	10,429,410	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			120.08000	0.12008	199,090	9.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			5,256.03000	5.25603	4,902,990	9.66	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,065.70000	1.06570	1,321,520	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			5,213.40000	5.21340	4,863,440	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			331.72000	0.33172	487,610	9.18	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			7,997.90000	7.99790	7,548,010	9.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			650.85000	0.65085	836,250	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			4,485.01000	4.48501	4,188,020	9.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,428.57000	1.42857	1,740,190	9.90	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,446.41000	4.44641	4,152,250	9.90	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			732.96000	0.73296	932,270	9.41	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			6,154.11000	6.15411	5,747,640	9.41	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,048.28000	1.04828	1,301,020	9.66	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,913.12000	1.91312	1,767,260	10.82	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			9,092.24000	9.09224	9,660,450	12.68	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			622.84000	0.62284	585,270	12.68	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.88	Call			1,083.30000	1.08330	1,341,950	9.69	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			5,171.01000	5.17101	4,823,880	9.69	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,408.22000	1.40822	1,717,010	9.89	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.94	Call			3,936.58000	3.93658	4,393,360	10.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,985.05000	1.98505	1,836,050	10.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,080.64000	4.08064	4,540,560	10.82	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			582.53000	0.58253	764,320	9.40	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			8,254.95000	8.25495	7,820,650	9.40	0.00	0	

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	10.60	Call			795.45000	0.79545	985,250	9.45	0.00	0	40
R2035	On	04/05/2023	Bond Future	10.60	Put			7,358.86000	7.35886	6,932,570	9.45	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,827.73000	1.82773	2,125,480	9.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,830.42000	4.83042	4,512,080	9.91	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,849.07000	1.84907	2,149,630	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,794.14000	4.79414	4,478,610	9.92	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			201.16000	0.20116	300,370	9.24	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			11,515.99000	11.51599	10,999,110	9.24	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,661.87000	5.66187	6,091,930	11.08	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,819.54000	1.81954	1,633,510	11.08	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			8,459.96000	8.45996	8,962,230	12.06	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			1,056.50000	1.05650	942,680	12.06	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			1,764.28000	1.76428	2,054,500	9.89	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Put			4,940.17000	4.94017	4,614,300	9.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,870.55000	1.87055	2,173,620	9.93	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,758.05000	4.75805	4,445,030	9.93	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>14,85</b>
<b>Total For R2035</b>												<b>26,952,519.63</b>	<b>303</b>	<b>149,54</b>
R2037	On	04/08/2022	Bond Future			11.29835	80.50464	11.41311	79.82116		11.88	74,144,773.44	921	136,0
R2037	On	03/11/2022	Bond Future			11.47365	81.66213	11.59277	80.96953		11.48	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.63972	78.73222	11.76354	78.02904		11.62	0.00	0	
R2037	On	04/05/2023	Bond Future			11.78433	80.18707	11.91287	79.47178		11.11	0.00	0	
<b>Total R2037 Future</b>												<b>74,144,773.44</b>	<b>921</b>	<b>138,01</b>
R2037	On	04/08/2022	Bond Future	10.10	Call			3.10000	0.00310	10,100	10.45	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			8,372.06000	8.37206	7,695,580	10.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			313.31000	0.31331	420,260	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,500.72000	3.50072	2,924,190	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			325.06000	0.32506	435,290	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			2,078.49000	2.07849	1,646,340	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,443.63000	1.44363	1,784,080	11.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,402.88000	1.40288	1,059,850	11.77	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			3,449.78000	3.44978	2,876,530	10.85	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			3,539.44000	3.53944	4,061,860	12.66	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			454.41000	0.45441	293,350	12.66	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call			337.13000	0.33713	450,800	10.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,399.23000	3.39923	2,829,420	10.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			862.86000	0.86286	1,114,190	11.44	0.00	0	1,0!
R2037	On	03/11/2022	Bond Future	11.30	Call			1,464.34000	1.46434	1,814,850	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,182.88000	3.18288	2,840,790	11.25	0.00	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	03/11/2022	Bond Future	11.31	Call		1,488.60000	1.48860	1,841,940	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,147.53000	3.14753	2,808,270	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,512.89000	1.51289	1,869,450	11.27	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,112.28000	3.11228	2,776,240	11.27	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,269.26000	5.26926	4,846,790	10.81	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,049.66000	1.04966	1,324,000	10.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,356.02000	5.35602	4,927,180	10.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,067.30000	1.06730	1,344,720	10.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,312.62000	5.31262	4,886,860	10.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,084.91000	1.08491	1,365,620	10.81	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,744.07000	1.74407	2,054,020	10.51	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,126.20000	5.12620	4,720,860	10.51	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,702.90000	1.70290	2,006,830	10.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,202.89000	5.20289	4,791,530	10.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,723.27000	1.72327	2,030,210	10.50	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,164.30000	5.16430	4,755,950	10.50	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>74,144,773.44</b>	<b>921</b>	<b>140,26</b>
R2040	On	04/08/2022	Bond Future			11.41032	82.15310	11.50967	81.51906	12.52	6,407,941.80	78	125,10
R2040	On	03/11/2022	Bond Future			11.58058	83.33435	11.68369	82.69185	12.10	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.74200	80.18130	11.84913	79.52911	12.27	0.00	0	
R2040	On	04/05/2023	Bond Future			11.88247	81.66340	11.99362	81.00000	11.74	0.00	0	
<b>Total R2040 Future</b>											<b>6,407,941.80</b>	<b>78</b>	<b>129,07</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.08000	0.00008	0,380	11.20	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,882.61000	12.88261	12,248,870	11.20	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		85.04000	0.08504	136,150	11.13	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		5,487.63000	5.48763	4,904,700	11.13	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		380.54000	0.38054	517,540	11.65	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		298.25000	0.29825	218,050	14.00	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		3,515.16000	3.51516	3,018,120	11.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		394.51000	0.39451	535,810	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,461.85000	3.46185	2,969,110	11.67	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		408.84000	0.40884	554,490	11.69	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,408.99000	3.40899	2,920,600	11.69	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		4,729.19000	4.72919	5,283,030	14.00	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		367.14000	0.36714	431,190	10.45	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		6,841.26000	6.84126	6,262,810	10.45	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		482.52000	0.48252	550,590	10.54	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		6,261.97000	6.26197	5,687,540	10.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.20	Call		1,158.15000	1.15815	1,344,020	11.30	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,243.54000	4.24354	3,786,910	11.30	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		1,608.11000	1.60811	1,860,310	11.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,459.66000	3.45966	3,069,360	11.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,634.13000	1.63413	1,889,810	11.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,421.54000	3.42154	3,034,720	11.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,660.59000	1.66059	1,919,550	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,383.93000	3.38393	3,000,390	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,908.06000	1.90806	2,197,560	11.79	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,058.33000	3.05833	2,705,330	11.79	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,870.61000	5.87061	6,330,430	13.40	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		945.44000	0.94544	762,760	13.40	0.00	0	1,10
R2040	On	02/02/2023	Bond Future	10.18	Put		11,357.33000	11.35733	10,798,720	10.85	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		11,146.60000	11.14660	10,593,090	10.86	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		838.59000	0.83859	1,045,960	11.22	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		6,719.60000	6.71960	6,274,780	11.22	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		887.24000	0.88724	1,102,000	11.27	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		6,565.70000	6.56570	6,128,270	11.27	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		160.65000	0.16065	254,230	10.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,875.92000	5.87592	5,478,400	11.48	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,151.66000	1.15166	1,409,430	11.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,828.48000	5.82848	5,434,060	11.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,170.84000	1.17084	1,431,510	11.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,781.54000	5.78154	5,390,020	11.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		172.19000	0.17219	270,870	10.86	0.00	0	40
R2040	On	02/02/2023	Bond Future	12.24	Call		4,443.75000	4.44375	4,918,600	12.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,134.07000	2.13407	1,956,730	12.89	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,559.74000	4.55974	5,038,460	12.93	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,077.21000	2.07721	1,903,740	12.93	0.00	0	40
R2040	On	02/02/2023	Bond Future	11.10	Call		1,132.89000	1.13289	1,387,560	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		252.27000	0.25227	368,300	10.48	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Put		12,345.07000	12.34507	11,797,700	10.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		675.56000	0.67556	910,780	10.66	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.73	Put		8,765.60000	8.76560	8,337,420	10.66	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		933.85000	0.93385	1,183,930	10.72	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.92	Put		7,727.08000	7.72708	7,313,760	10.72	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,871.87000	1.87187	2,222,240	11.19	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,455.62000	5.45562	5,142,590	11.19	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		1,894.67000	1.89467	2,247,780	11.20	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,414.87000	5.41487	5,104,580	11.20	0.00	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	04/05/2023	Bond Future	11.43	Call		1,917.62000	1.91762	2,273,480	11.22	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,374.36000	5.37436	5,066,820	11.22	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,035.02000	2.03502	2,403,980	11.27	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,175.58000	5.17558	4,881,140	11.27	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		6,312.87000	6.31287	6,856,610	12.67	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,860.29000	1.86029	1,740,630	12.67	0.00	0	40
R2040	On	04/05/2023	Bond Future	13.45	Call		9,072.30000	9.07230	9,668,420	13.71	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,135.68000	1.13568	1,068,400	13.71	0.00	0	50
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,500</b>
<b>Total For R2040</b>											<b>6,407,941.80</b>	<b>78</b>	<b>140,600</b>
R2044	On	04/08/2022	Bond Future			11.43008	78.93938	11.53955	78.23101	13.22	264,604,801.76	3,352	85,800
R2044	On	03/11/2022	Bond Future			11.59161	80.07444	11.70521	79.35653	12.78	0.00	0	
R2044	On	02/02/2023	Bond Future			11.74447	76.99368	11.86248	76.26477	12.97	0.00	0	
R2044	On	04/05/2023	Bond Future			11.87711	78.41695	11.99948	77.67547	12.42	0.00	0	
<b>Total R2044 Future</b>											<b>264,604,801.76</b>	<b>3,352</b>	<b>85,800</b>
R2044	On	04/08/2022	Bond Future	11.08	Call		421.57000	0.42157	586,040	12.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,469.09000	3.46909	2,925,190	12.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		436.54000	0.43654	605,950	12.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,415.64000	3.41564	2,876,680	12.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		451.97000	0.45197	626,390	12.47	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,362.75000	3.36275	2,828,800	12.47	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		221.24000	0.22124	335,480	11.07	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put		7,709.76000	7.70976	7,106,090	11.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,306.01000	1.30601	1,602,180	12.12	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put		3,918.97000	3.91897	3,497,230	12.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,526.76000	1.52676	1,858,290	12.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,546.69000	3.54669	3,160,310	12.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,552.56000	1.55256	1,888,030	12.28	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,507.05000	3.50705	3,124,610	12.28	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,578.61000	1.57861	1,917,810	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,467.75000	3.46775	3,089,040	12.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,864.39000	5.86439	5,414,580	12.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,231.73000	1.23173	1,514,160	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,816.56000	5.81656	5,370,080	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,251.70000	1.25170	1,537,230	12.23	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,769.02000	5.76902	5,325,640	12.23	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,211.96000	1.21196	1,491,060	12.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,898.85000	1.89885	2,267,080	11.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,585.98000	5.58598	5,212,730	11.84	0.00	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	04/05/2023	Bond Future	11.42	Call			1,922.14000	1.92214	2,293,020	11.85		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			5,544.23000	5.54423	5,173,630	11.85		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,945.58000	1.94558	2,319,390	11.86		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,502.72000	5.50272	5,135,050	11.86		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,20</b>	
<b>Total For R2044</b>												<b>264,604,801.76</b>	<b>3,352</b>	<b>89,08</b>	
R2048	On	04/08/2022	Bond Future			11.37386	82.15937	11.48315	81.43367		12.95		0.00	0	200,34
R2048	On	03/11/2022	Bond Future			11.53356	78.91740	11.64709	78.18190		13.23		0.00	0	
R2048	On	02/02/2023	Bond Future			11.68454	80.19904	11.80254	79.45233		12.70		0.00	0	
R2048	On	04/05/2023	Bond Future			11.80752	77.24376	11.92984	76.48406		12.86		0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>200,34</b>	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.08000	0.00008	0,370	11.59		0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			13,507.92000	13.50792	12,782,510	11.59		0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			3.52000	0.00352	10,710	11.35		0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			9,337.08000	9.33708	8,618,570	11.35		0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			7.35000	0.00735	19,010	11.30		0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Put			7,769.82000	7.76982	7,061,150	11.25		0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			257.02000	0.25702	370,960	11.83		0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,271.64000	4.27164	3,659,880	11.83		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			357.60000	0.35760	497,420	11.96		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,800.19000	3.80019	3,214,310	11.96		0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			8,545.03000	8.54503	7,830,990	11.30		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			371.86000	0.37186	515,090	11.98		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,743.44000	3.74344	3,160,970	11.98		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			386.44000	0.38644	533,190	11.99		0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			3,687.11000	3.68711	3,108,160	11.99		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			15.61000	0.01561	32,640	11.25		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			1,548.18000	1.54818	1,807,230	12.56		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,768.89000	3.76889	3,292,440	12.56		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,574.15000	1.57415	1,837,190	12.57		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,727.36000	3.72736	3,254,900	12.57		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,522.27000	1.52227	1,777,720	12.54		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,810.58000	3.81058	3,330,530	12.54		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,101.99000	6.10199	5,617,630	11.81		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,197.86000	1.19786	1,463,590	11.83		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,051.86000	6.05186	5,570,880	11.83		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,217.74000	1.21774	1,486,830	11.85		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,001.84000	6.00184	5,524,220	11.85		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,177.97000	1.17797	1,440,320	11.81		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048	On	04/05/2023	Bond Future	11.33	Call		1,959.55000	1.95955	2,256,940	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,819.03000	5.81903	5,356,720	12.17	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,983.32000	1.98332	2,283,220	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,775.62000	5.77562	5,315,820	12.18	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,006.97000	2.00697	2,309,950	12.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,732.18000	5.73218	5,275,460	12.19	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,819,030</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>206,150</b>
R209	On	04/08/2022	Bond Future			11.13290	68.38414	11.24717	67.79520	11.98	0.00	0	23,500
R209	On	03/11/2022	Bond Future			11.29915	66.22232	11.41757	65.62542	12.14	0.00	0	4,100
R209	On	02/02/2023	Bond Future			11.45259	67.29823	11.57531	66.69222	11.67	0.00	0	
R209	On	04/05/2023	Bond Future			11.58334	65.38860	11.71046	64.77207	11.71	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>27,600</b>
R209	On	04/08/2022	Bond Future	10.57	Call		124.49000	0.12449	201,210	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,726.27000	3.72627	3,214,050	10.82	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		130.65000	0.13065	209,740	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,677.24000	3.67724	3,167,390	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		137.04000	0.13704	218,540	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,628.51000	3.62851	3,121,070	10.85	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		60.22000	0.06022	122,710	10.62	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		7,741.55000	7.74155	7,207,140	10.62	0.00	0	9,500
R209	On	03/11/2022	Bond Future	11.01	Call		1,035.32000	1.03532	1,247,380	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,122.55000	3.12255	2,737,710	11.45	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		4.50000	0.00450	11,980	10.75	0.00	0	9,500
R209	On	03/11/2022	Bond Future	9.25	Put		12,265.61000	12.26561	11,676,190	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		11.45000	0.01145	28,780	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		10,703.05000	10.70305	10,123,480	10.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,194.35000	2.19435	2,522,390	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,783.38000	1.78338	1,514,520	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		337.43000	0.33743	405,710	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,171.40000	5.17140	4,642,780	10.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,016.97000	1.01697	1,225,750	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		3,156.59000	3.15659	2,768,470	11.43	0.00	0	9,500
R209	On	03/11/2022	Bond Future	11.02	Call		1,054.01000	1.05401	1,269,060	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,088.91000	3.08891	2,707,060	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,072.76000	1.07276	1,290,950	11.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,055.38000	3.05538	2,676,670	11.48	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,843.58000	4.84358	4,463,150	10.83	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		837.78000	0.83778	1,066,190	10.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.80	Put		4,804.43000	4.80443	4,426,830	10.85	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		809.33000	0.80933	1,032,270	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,882.77000	4.88277	4,499,700	10.82	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		823.57000	0.82357	1,049,150	10.83	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,457.84000	1.45784	1,728,160	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,495.83000	4.49583	4,149,620	11.10	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,475.60000	1.47560	1,748,510	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,462.23000	4.46223	4,118,610	11.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,439.99000	1.43999	1,708,180	11.09	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,529.41000	4.52941	4,181,070	11.09	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>0.00</b>	<b>0</b>	<b>56,13</b>
R210	On	04/08/2022	Bond Future			224.54939	224.54939	223.77965	223.77965		0.00	0	1,02
R210	On	03/11/2022	Bond Future			224.86475	224.86475	224.08539	224.08539		0.00	0	
R210	On	02/02/2023	Bond Future			228.56542	228.56542	227.77501	227.77501		0.00	0	
R210	On	04/05/2023	Bond Future			229.76126	229.76126	228.95821	228.95821		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>
R213	On	04/08/2022	Bond Future			10.66162	82.86732	10.78698	82.27170	9.14	5,054,906.52	61	29,97
R213	On	03/11/2022	Bond Future			10.86225	80.51992	10.99311	79.91637	9.24	0.00	0	
R213	On	02/02/2023	Bond Future			11.05263	81.82704	11.18948	81.21435	8.89	0.00	0	
R213	On	04/05/2023	Bond Future			11.20749	79.78701	11.35045	79.16380	8.93	0.00	0	
<b>Total R213 Future</b>											<b>5,054,906.52</b>	<b>61</b>	<b>29,91</b>
R213	On	04/08/2022	Bond Future	9.88	Call			39.30000	0.03930	79,310	8.27	0	
R213	On	04/08/2022	Bond Future	9.88	Put			4,481.43000	4.48143	3,925,820	8.27	0	
R213	On	04/08/2022	Bond Future	9.89	Call			41.50000	0.04150	83,170	8.28	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,432.93000	4.43293	3,878,980	8.28	0	
R213	On	04/08/2022	Bond Future	9.90	Call			43.79000	0.04379	87,180	8.29	0	
R213	On	04/08/2022	Bond Future	9.90	Put			4,384.57000	4.38457	3,832,340	8.29	0	
R213	On	03/11/2022	Bond Future	9.84	Call			183.37000	0.18337	273,450	8.38	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,711.92000	5.71192	5,198,450	8.38	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			655.10000	0.65510	837,430	8.70	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,582.89000	3.58289	3,161,670	8.70	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			20.22000	0.02022	48,800	8.54	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			9,200.47000	9.20047	8,625,500	8.54	0	
R213	On	03/11/2022	Bond Future	9.19	Call			24.40000	0.02440	57,350	8.53	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			8,888.38000	8.88838	8,317,780	8.53	0	
R213	On	03/11/2022	Bond Future	10.40	Call			694.62000	0.69462	885,030	8.72	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,478.28000	3.47828	3,065,140	8.72	0	

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	9.98	Call		269.07000	0.26907	366,050	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,100.47000	5.10047	4,593,900	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		448.63000	0.44863	585,520	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,248.05000	4.24805	3,781,390	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		668.16000	0.66816	853,050	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,547.87000	3.54787	3,129,210	8.71	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		681.22000	0.68122	869,040	8.72	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,512.89000	3.51289	3,097,160	8.72	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,110.01000	5.11001	4,664,160	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,601.87000	4.60187	4,178,110	8.23	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		66.27000	0.06627	122,310	8.16	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		9,815.36000	9.81536	9,258,710	8.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		401.33000	0.40133	559,290	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,889.26000	5.88926	5,434,530	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		586.42000	0.58642	753,260	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		905.73000	0.90573	756,520	9.86	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		596.83000	0.59683	764,160	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,072.57000	5.07257	4,627,210	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		607.56000	0.60756	775,160	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,035.49000	5.03549	4,590,400	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		744.93000	0.74493	933,860	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		846.99000	0.84699	1,052,870	8.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		4,326.05000	4.32605	3,919,240	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,245.84000	5.24584	5,709,320	9.86	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,349.07000	1.34907	1,677,180	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,100.38000	4.10038	3,805,280	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,365.36000	1.36536	1,695,430	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,071.36000	4.07136	3,778,220	8.59	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,381.76000	1.38176	1,714,090	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,042.47000	4.04247	3,751,590	8.60	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>5,054,906.52</b>	<b>61</b>	<b>35,18</b>
R214	On	04/08/2022	Bond Future			11.40953	65.32920	11.50846	64.80630	13.02	0.00	0	13,22
R214	On	03/11/2022	Bond Future			11.57060	62.98258	11.67309	62.45272	13.27	0.00	0	
R214	On	02/02/2023	Bond Future			11.72279	64.00532	11.82906	63.46735	12.76	0.00	0	
R214	On	04/05/2023	Bond Future			11.84717	61.89126	11.95710	61.34400	12.88	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>13,22</b>
R214	On	04/08/2022	Bond Future	10.97	Call		251.64000	0.25164	345,730	12.00	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,183.71000	3.18371	2,754,900	12.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.98	Call		261.97000	0.26197	358,370	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,137.63000	3.13763	2,711,130	12.02	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		272.60000	0.27260	371,340	12.03	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,091.91000	3.09191	2,667,750	12.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,290.45000	1.29045	1,491,720	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,931.96000	2.93196	2,603,370	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,248.59000	1.24859	1,444,100	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,997.30000	2.99730	2,662,950	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,269.35000	1.26935	1,467,810	12.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,964.43000	2.96443	2,633,030	12.67	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,894.98000	4.89498	4,561,490	11.91	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		953.41000	0.95341	1,160,420	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,855.24000	4.85524	4,524,280	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		922.31000	0.92231	1,124,260	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,935.12000	4.93512	4,599,100	11.89	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		937.69000	0.93769	1,142,170	11.91	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,594.01000	1.59401	1,826,420	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,609.46000	4.60946	4,294,610	12.23	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,612.89000	1.61289	1,847,600	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,575.02000	4.57502	4,262,470	12.24	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,575.27000	1.57527	1,805,370	12.22	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,644.11000	4.64411	4,326,950	12.22	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>13,22</b>
<b>Total for Bond</b>											<b>1,364,727,144.84</b>	<b>15,281</b>	<b>1,363,27</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 04/08/2022 GOVI			812.16000	812.16000	806.38800	806.38800			0.00	0	1,1'
GOVI On 03/11/2022 GOVI			823.94900	823.94900	818.09900	818.09900			0.00	0	
GOVI On 02/02/2023 GOVI			837.31000	837.31000	831.37300	831.37300			0.00	0	
GOVI On 04/05/2023 GOVI			852.67900	852.67900	846.64000	846.64000			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,1'</b>
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			128,720.00000	12.87200	71,000,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			128,820.00000	12.88200	71,100,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			128,920.00000	12.89200	71,200,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	35,190,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			23,310.00000	2.33100	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	35,390,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			23,110.00000	2.31100	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Call		0.00000	0.00000	35,290,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		23,210.00000	2.32100	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		194,570.00000	19.45700	135,200,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		194,670.00000	19.46700	135,300,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		194,470.00000	19.44700	135,100,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		62,300.00000	6.23000	1,910,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		62,400.00000	6.24000	2,010,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		62,200.00000	6.22000	1,810,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
AL37	On	04/08/2022	Index Future			817.21100	817.21100	813.28200	813.28200		0.00	0	
AL37	On	03/11/2022	Index Future			829.07300	829.07300	825.09400	825.09400		0.00	0	
AL37	On	02/02/2023	Index Future			842.51800	842.51800	838.48000	838.48000		0.00	0	
AL37	On	04/05/2023	Index Future			857.98300	857.98300	853.87900	853.87900		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/08/2022	Index Future			925.86100	925.86100	919.31800	919.31800		0.00	0	
AL7T	On	03/11/2022	Index Future			939.30000	939.30000	932.66900	932.66900		0.00	0	
AL7T	On	02/02/2023	Index Future			954.53200	954.53200	947.80100	947.80100		0.00	0	
AL7T	On	04/05/2023	Index Future			972.05300	972.05300	965.20700	965.20700		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/08/2022	Index Future			823.46700	823.46700	817.67400	817.67400		0.00	0	13
ALBI	On	03/11/2022	Index Future			835.42000	835.42000	829.54900	829.54900		0.00	0	
ALBI	On	02/02/2023	Index Future			848.96800	848.96800	843.00900	843.00900		0.00	0	
ALBI	On	04/05/2023	Index Future			864.55100	864.55100	858.49000	858.49000		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
IGOV	On	04/08/2022	Index Future			320.08700	320.08700	319.06300	319.06300		0.00	0	73
IGOV	On	03/11/2022	Index Future			324.81100	324.81100	323.77500	323.77500		0.00	0	
IGOV	On	02/02/2023	Index Future			330.15600	330.15600	329.10500	329.10500		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IGOV On 04/05/2023 Index Future			336.29200	336.29200	335.22400	335.22400				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>77</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>77</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>97</b>
JIBAR f On 15/06/2022 Jibar Future			4.92500	95.07500	4.92500	95.07500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.07500	94.92500	5.08500	94.91500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.57000	94.43000	5.59000	94.41000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.69500	94.30500	5.72500	94.27500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			6.16000	93.84000	6.20000	93.80000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.27000	93.73000	6.30000	93.70000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.71000	93.29000	6.76000	93.24000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.28500	92.71500	7.35500	92.64500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.75000	92.25000	7.88000	92.12000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.98000	92.02000	8.12000	91.88000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.19500	91.80500	8.33500	91.66500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.30500	91.69500	8.45500	91.54500				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>1,364,727,144.84</b>	<b>15,281</b>	<b>1,365,61</b>
ABCPI3 On 07/12/2023 Spot Bond			2.20800	321.13847	2.20800	321.01372				0.00	0	24,422,50
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,422,50</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>24,422,50</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.12049				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	101.59929				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	99.76725	9.65000	99.74143				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			11.90000	85.84279	11.90000	85.81553				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	100.36389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.05345				0.00	0	20,000,00
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.96716				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.79108				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.89196				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	102.76072				0.00	0	760,000,00
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.92686				0.00	0	100,000,00
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.25667				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	101.01544				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	100.94795				0.00	0	200,000,00
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.26260				0.00	0	150,000,00
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.76843				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.90999				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	100.93050				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.50584				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	101.82630				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	100.14663				0.00	1,500,000,000	1,500,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.23144				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.04861				0.00	0	180,000,000
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>180,000,000</b>
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.68616				0.00	0	120,000,000
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.97938				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.00492				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.02321				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	99.93379				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.53546				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.43362				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.39956				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.80185				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	101.34977				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	101.16307				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.48607				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.50311				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.51737				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	102.06203				0.00	0	400,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.59019				0.00	3,000,000,000	600,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>600,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>600,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.30463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.85028				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	99.79098				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.83000	6.83000	6.83000	152.61251				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	40.83598	100.00000	40.73270				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			2.58000	2.58000	2.58000	161.17638				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			3.55000	3.55000	3.55000	213.25245				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			4.53000	4.53000	4.53000	234.59872				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.29000	7.29000	7.29000	102.64876				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			8.84000	8.84000	8.84000	106.02969				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.82000	102.54432	5.82000	102.52834				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.53000	106.52933	8.53000	106.50515				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			9.25000	106.93913	9.25000	106.91285				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			6.26000	106.59265	6.26000	106.57480				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.29500	100.71753	9.29500	100.69266				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	13.98812	100.00000	13.95733				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			1.31800	325.19580	1.31800	325.07728				0.00	0	35,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
ABX01 On 10/07/2024 Spot Bond			11.71500	11.71500	11.71500	103.44777				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	99.99956				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	99.99959				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	99.92074				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	99.99992				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	99.99992				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	99.99995				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	99.99995				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	179.19429				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	181.39294				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	99.99996				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.60356				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.55313				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.77187				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.50174				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.35935				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	103.37133				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.35809				0.00	611,200,000	713,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>611,200,000</b>	<b>713,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>611,200,000</b>	<b>713,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.08939				0.00	8,800,000	246,200,000

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>8,800,000</b>	<b>246,200,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>8,800,000</b>	<b>246,200,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.77568				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.58203				0.00	0	100,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.96286				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.99650				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			9.14000	98.56892	9.14000	98.54459				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.04718				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.21604				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.42693				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.87409				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.50148				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			7.82500	105.48120	7.82500	105.45884				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	



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	100.47490				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.52425				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	100.55459				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.20138				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	100.52512				0.00	4,040,000,000	2,020,000,000
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>4,040,000,000</b>	<b>2,020,000,000</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>4,040,000,000</b>	<b>2,020,000,000</b>
AHF6A On 21/08/2024 Spot Bond					0.00000	100.89635				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.52415				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.55448				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	100.76617				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.63141				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.71408				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	100.53931				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	100.52794				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.56963				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.55523				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.28970				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	100.78877				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			7.98000	104.64673	7.98000	104.62436				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			8.42700	102.01113	8.42700	101.98825				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05: On 29/05/2030 Spot Bond			12.74500	87.14806	12.74500	87.11880				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01: On 30/04/2028 Spot Bond			5.58000	191.91311	5.58000	191.82120				0.00	0	18,950,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,950,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>18,950,00</b>
APF06: On 24/08/2022 Spot Bond					0.00000	100.60334				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	99.87115				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	100.94713				0.00	0	

Contract Details	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	100.12968				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	99.95569				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	100.57232				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	100.82643				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			4.88000	249.01319	4.88000	248.89858				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			5.38000	217.13487	5.38000	217.03206				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			4.42000	203.82513	4.42000	203.73385				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	100.00000				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	99.81113				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			4.90100	117.18508	4.90100	117.13091				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	100.00000				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	100.00000				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	100.00000				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	104.18236				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	100.38318				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	100.00001				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	99.99723				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.56033				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	100.59024				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.52273				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	100.13422				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	99.87257				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	99.99996				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	100.67915				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.23500	4.23500	4.23500	112.44029				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			5.04500	5.04500	5.04500	103.22327				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	100.16106				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.18146				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	100.69233				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.45312				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			5.01100	115.61926	5.01100	115.56547				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	99.99990				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.99993				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	100.16416				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	99.99991				0.00	0	

Contract Details	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	99.99991				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	100.39206				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	100.19851				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	100.17871				0.00	0	600,000,00
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
ASN373 On 20/12/2024 Spot Bond					0.00000	100.67057				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	100.99313				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	100.08827				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.08827				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.32672				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	99.99987				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.53812				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	100.05221				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	99.99988				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	99.99980				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	100.24925				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	103.42041				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	99.96687				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	99.96577				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	99.97849				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 20/03/2023 Spot Bond					0.00000	100.47533				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45 On 21/12/2026 Spot Bond					0.00000	103.36799				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	100.94606				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	100.95452				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	103.61445				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	103.28437				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	100.75126				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	100.87509				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.71678				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.12816				0.00	0	1,000,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ASN48 On 25/08/2025 Spot Bond					0.00000	103.85933				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	103.20238				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.66434				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	100.01954				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	100.01954				0.00	0	



Contract Details	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	100.29128				0.00	660,000,000	330,000,000
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For ASN507</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
ASN50 On 21/12/2026 Spot Bond			10.53500	94.60915	10.53500	94.58246			67,424,000,000.00	6,400,000	56,000,000	
<b>Total ASN508 SPOT</b>									<b>67,424,000,000.00</b>	<b>6,400,000</b>	<b>56,000,000</b>	
<b>Total For ASN508</b>									<b>67,424,000,000.00</b>	<b>6,400,000</b>	<b>56,000,000</b>	
ASN50 On 21/12/2026 Spot Bond			9.71500	94.50996	9.71500	94.48534			0.00	0	0	
<b>Total ASN509 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN509</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			10.26500	93.26957	10.26500	93.24393			0.00	0	0	
<b>Total ASN510 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN510</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			10.26500	93.26957	10.26500	93.24393			0.00	0	0	
<b>Total ASN511 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN511</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN52 On 31/07/2022 Spot Bond			9.10000	103.51766	9.10000	103.49211			0.00	0	0	
<b>Total ASN522 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN522</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN52 On 31/07/2024 Spot Bond			11.05000	104.27830	11.05000	104.24733			0.00	0	0	
<b>Total ASN525 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN525</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.00000	104.25906	11.00000	104.22822			0.00	0	0	
<b>Total ASN530 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN530</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.06654	10.50000	104.03713			0.00	0	0	
<b>Total ASN532 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN532</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53 On 31/01/2024 Spot Bond			10.50000	104.06654	10.50000	104.03713			0.00	0	0	
<b>Total ASN538 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN538</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.44725			0.00	0	0	
<b>Total ASN540 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN540</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
ASN54: On 31/01/2030 Spot Bond					0.00000	100.77360				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	100.58556				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	104.10505	10.60000	104.07535				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	100.96172	10.47000	104.02566				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	104.08580	10.55000	104.05625				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	102.51778				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	100.98056				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	100.26173				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	99.86579				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.24460				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.33798				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	100.12437				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	103.57326	9.22000	103.54747				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	101.11206				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	101.04322				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	100.87662				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	100.92880				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.46832				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	99.78382				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	100.93665				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	99.81204				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	100.84573				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	99.98115				0.00	0	

Contract Details	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	100.57352				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.83539				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	99.98206				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.46450				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	101.36937				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	99.99987				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	99.99949				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	100.29470				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	100.94512				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	100.14474				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	101.21542				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	99.78574				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	100.46156				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	100.55667				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	101.40305				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	99.82885				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	99.99954				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	99.99949				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	102.28013				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	99.93532				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.77953				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	100.83590				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	100.88870				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	101.18196				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	100.87604				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	99.99965				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	99.99964				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	99.99992				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.71037				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.84897				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	100.59982				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.78304				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.11840				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	99.85178				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.83714				0.00	0	

Contract Details	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	100.13626				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	101.04123				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.27580				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	100.85868				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.42674				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/03/2026 Spot Bond					0.00000	99.78408				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	99.99969				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	99.99967				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	100.73031				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	100.81270				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>	
ASN76 On 21/12/2026 Spot Bond					0.00000	99.97550				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN77(On 21/12/2026 Spot Bond					0.00000	99.97673				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			9.96884	9.96884	9.96884	101.86178				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	100.11853				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	103.61173				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>	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.92364				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	100.80620				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	100.80753				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	100.10523				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	99.98336				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81(On 01/07/2022 Spot Bond					0.00000	101.17633				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	101.49375				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	101.21030				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.30867				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	101.13564				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	101.21739				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	101.73664				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	101.20742				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	101.46813				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	101.46416				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	101.34666				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	101.15485				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.15485				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.18195				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	100.06592				0.00	0	13,000,000.00

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 ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
ASN837 On 21/04/2027 Spot Bond					0.00000	100.98521				0.00	0	140,000.00
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000.00</b>
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	<b>140,000.00</b>
ASN838 On 21/04/2027 Spot Bond					0.00000	100.97704				0.00	0	100,000.00
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
ASN840 On 21/04/2027 Spot Bond					0.00000	100.97704				0.00	0	200,000.00
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
ASN840 On 22/04/2027 Spot Bond					0.00000	101.02141				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>	
ASN841 On 25/04/2042 Spot Bond					0.00000	102.18662				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>	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.77033				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>	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.77779				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>	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.80013				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>	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.98835				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>	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.98128				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>	
ASN850 On 20/06/2027 Spot Bond					0.00000	99.99979				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.51197				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.42004				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.33136				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.55572				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.39103				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.20258				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.20258				0.00	0	
<b>Total ASN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN865</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.17146				0.00	0	
<b>Total ASN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN866</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.11233				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.11233				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.11849				0.00	0	
<b>Total ASN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN869</b>										<b>0.00</b>	<b>0</b>	
ASN87 On 15/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	65,000,000,000	65,000,000,000	65,000,000,000
<b>Total ASN870 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>65,000,000,000</b>	<b>65,000,000,000</b>	<b>65,000,000,000</b>
<b>Total For ASN870</b>									<b>10,000,000,000,000.00</b>	<b>65,000,000,000</b>	<b>65,000,000,000</b>	<b>65,000,000,000</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	100.83247				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.50885				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	99.83670				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.42500	99.58049	7.42500	99.56065				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	102.24839				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	102.11258				0.00	1,200,000,000	600,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.75068				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>	
BAYA6 On 31/03/2023 Spot Bond			9.18000	9.18000	9.18000	101.17394				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2026 Spot Bond			12.32500	12.32500	12.32500	102.22293				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	98.24066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.56752				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	101.56818				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	99.50648				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.85501				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	100.37475				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.45344				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.73751				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	99.99280				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.85511				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	99.74978				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	99.73643				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.80259				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.89643				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.83673				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.77349				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.90529				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.75754				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.75038				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.75709				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>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.70309				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.98508				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.69680				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>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.70395				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.85051				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	99.97656				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.70349				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			9.27000	9.27000	9.27000	96.28729				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	100.85169				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.56606				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.22643				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	100.56509				0.00	1,000,000,000	500,000,000
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For BDX34</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
BDX35 On 16/06/2026 Spot Bond					0.00000	100.06342				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	98.39328				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.63000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.21913				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	81.09673				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			7.97000	104.22096	7.97000	104.19857			1,594,000,000,000.00		200,000,000	100,000,00
<b>Total BGL07 SPOT</b>									<b>1,594,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For BGL07</b>									<b>1,594,000,000,000.00</b>		<b>200,000,000</b>	<b>100,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.38768				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.34442				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	102.20314				0.00	0	40,000,00
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.15123				0.00	150,000,000	250,000,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>150,000,000</b>	<b>250,000,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>150,000,000</b>	<b>250,000,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	101.10642				0.00	532,000,000	2,463,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>532,000,000</b>	<b>2,463,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>532,000,000</b>	<b>2,463,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	99.86125				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	100.97246				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.72000	104.73890	6.72000	104.72009				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.00387				0.00	6,300,000,000	8,150,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>6,300,000,000</b>	<b>8,150,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>6,300,000,000</b>	<b>8,150,000,000</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.94244				0.00	0	1,200,000,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.71787				0.00	0	150,000,000
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.96672				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.31033				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	98.20200				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				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	61.54300				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	47.74800				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.11918				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>	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.44945				0.00	0	
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BNPP20</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.10676				0.00	0	
<b>Total BNPP21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP21</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.09411				0.00	0	
<b>Total BNPP22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP22</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.24105				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	100.57449				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.24114				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	100.73072				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.53314				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	100.82699				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.28012				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.70534				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	100.73146				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	100.47415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.71115				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.64655				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	99.83624				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.88266				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.55003				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.74508				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			8.76500	103.51992	8.76500	103.49552				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			9.01500	104.89015	9.01500	104.86489			3,606,000,000,000.00	400,000,000	200,000,000	
<b>Total CCT02 SPOT</b>									<b>3,606,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For CCT02</b>									<b>3,606,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
CCT03 On 15/03/2025 Spot Bond			9.61500	106.57754	9.61500	106.55035			0.00	0	5,689,187,300	
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,689,187,300</b>	
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>5,689,187,300</b>	
CCT04 On 17/07/2027 Spot Bond			11.03500	11.03500	11.03500	102.45417			0.00	0		
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	101.10965				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.50309				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.53399				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.27798				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.35387				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	106.37112	4.77000	104.26900				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	102.75800				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	99.90264				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			7.73500	107.16074	7.73500	107.13865				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.03577	8.70700	110.03600				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	100.98071				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.98329				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.40238				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.96374	10.98000	101.93413				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.92900				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	114.41913	6.50000	108.63600				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.97400				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 20/09/2022 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.58410				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.57935				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			5.28000	150.77364	5.28000	150.70241				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			5.72000	149.14730	5.72000	149.07506				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	100.60407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.98000	103.84026	6.98000	103.82055				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	100.00000				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	100.49959				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			7.38000	108.34103	7.38000	108.31970				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49( On 04/09/2024 Spot Bond					0.00000	101.89410				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	101.26482				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	101.33155				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	100.90040				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50( On 24/10/2022 Spot Bond					0.00000	101.13478				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>	
CLN50( On 20/12/2022 Spot Bond					0.00000	100.07290				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51( On 11/10/2022 Spot Bond					0.00000	101.42175				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.73484				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 15/09/2022 Spot Bond			9.96000	102.57288	9.96000	102.54554				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 30/10/2022 Spot Bond			10.01000	101.36339	10.01000	101.33656				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN51( On 25/11/2022 Spot Bond					0.00000	100.52631				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>	
CLN51( On 30/06/2022 Spot Bond			9.60000	99.76385	9.60000	99.73768				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>	
CLN52( On 12/03/2023 Spot Bond					0.00000	100.13067				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 27/02/2023 Spot Bond					0.00000	100.44017				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 09/09/2022 Spot Bond			9.20000	102.53250	9.20000	102.50716				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 24/04/2023 Spot Bond					0.00000	101.35457				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 26/04/2023 Spot Bond					0.00000	101.13502				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>	
CLN52( On 21/02/2024 Spot Bond					0.00000	101.41111				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.61084				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	100.13067				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	100.00001				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.09808				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.49500	104.01332	10.49500	103.98393				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.43756				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	100.92707				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.24174				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	143.89900				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.68355				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			9.96500	103.47821	9.96500	103.45041				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			10.01500	102.39840	10.01500	102.37121				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.10500	101.23781	10.10500	101.21070				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	303.30819				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	100.59920				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	100.62411				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	100.51749				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	101.36839				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	124.04000				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.67003				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>	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.93365	10.19000	100.97146				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN563 On 12/11/2025 Spot Bond			9.96500	101.63316	9.96500	101.60631				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.99914				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.63010				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.08318				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.26406				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.63203				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			10.19500	100.46012	10.19500	100.43298				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.65587				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.63529				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	100.09021				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.99985				0.00	0	600,000,00
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
CLN578 On 18/04/2026 Spot Bond					0.00000	101.05561				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN578</b>										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.40093				0.00	0	
<b>Total CLN579 SPOT</b>										0.00	0	
<b>Total For CLN579</b>										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.66532				0.00	0	
<b>Total CLN581 SPOT</b>										0.00	0	
<b>Total For CLN581</b>										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.06282				0.00	0	
<b>Total CLN583 SPOT</b>										0.00	0	
<b>Total For CLN583</b>										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.06849				0.00	0	
<b>Total CLN584 SPOT</b>										0.00	0	
<b>Total For CLN584</b>										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.37163				0.00	0	
<b>Total CLN585 SPOT</b>										0.00	0	
<b>Total For CLN585</b>										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.55824				0.00	0	
<b>Total CLN586 SPOT</b>										0.00	0	
<b>Total For CLN586</b>										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.18568				0.00	0	
<b>Total CLN587 SPOT</b>										0.00	0	
<b>Total For CLN587</b>										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.00010				0.00	0	
<b>Total CLN589 SPOT</b>										0.00	0	
<b>Total For CLN589</b>										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.14117				0.00	6,000,000,000	3,000,000,000
<b>Total CLN590 SPOT</b>										0.00	6,000,000,000	3,000,000,000
<b>Total For CLN590</b>										0.00	6,000,000,000	3,000,000,000
CLN590 On 05/12/2026 Spot Bond					0.00000	101.83164				0.00	0	
<b>Total CLN591 SPOT</b>										0.00	0	
<b>Total For CLN591</b>										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.70000	153.16787	3.70000	123.46507				0.00	0	
<b>Total CLN592 SPOT</b>										0.00	0	
<b>Total For CLN592</b>										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.70594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.40543				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.51020				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	100.65929				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	101.32727				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	100.17161				0.00	0	90,000,00
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00010				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00010				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	100.50900				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	103.24346				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	100.68944				0.00	0	140,000,00
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
CLN604 On 12/08/2022 Spot Bond					0.00000	100.59248				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN606 On 14/04/2026 Spot Bond					0.00000	104.23838				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.08967				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.52027				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.30264	9.32000	101.27743				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>	
CLN61 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>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.90943				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.27299				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	100.23901				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	100.50518				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	100.64150				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.27923				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	100.72100				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.78839				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.19488				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.42767				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.82506				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.89220				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.94231				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			6.94000	104.82164	6.94000	104.80188				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.58527				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	91.41855				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			12.78500	61.90984	12.78500	82.06461				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	100.56963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/08/2025 Spot Bond			10.66500	100.11475	10.66500	100.08603				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.58267				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>	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.52071				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>	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.51207				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>	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.68054				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.28819				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.50134				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>	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.58007				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>	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.84358				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>	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.63203				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.96800				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.50361				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.09836				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.71488				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.36789				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.58007				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	100.46719				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	100.58007				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	104.25800				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 20/06/2025 Spot Bond					0.00000	99.99985				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.93786				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	100.52131				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	100.61400				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	99.99700				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	112.91000				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	138.31200				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.59154				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>	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.56930				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>	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.69431				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>	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.57615				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>	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.40084				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>	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.46675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.64069				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			4.20947	154.82172	4.20947	125.48482				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			4.20947	154.82172	4.20947	125.48563				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	100.65366				0.00	0	169,200,00
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>169,200,00</b>
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	<b>169,200,00</b>
CLN676 On 19/08/2025 Spot Bond					0.00000	100.68826				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	99.98170				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.57307				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.41467				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.22320				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.98255				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.98212				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	100.84967				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.97893				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.97870				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.98128				0.00	0	310,000,00
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
CLN691 On 01/07/2022 Spot Bond					0.00000	101.36366				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.98145				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.73261				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	87.01820				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	85.49515				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	105.70120				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.33905				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	100.57244				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.18578				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.99656				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.58474				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.70555				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.12687				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.98152				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.96753				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.21141				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.08214				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.54465				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.98141				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.98141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.98141				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.00284				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.11646				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.99654				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.32003				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.31430				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.03272				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	99.98280				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	99.98280				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	99.98280				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	99.98252				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	99.98252				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.98252				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.54117				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.58369				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.22502				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.11835				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	96.23296				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	100.47644				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	99.99993				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.67400				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	94.90486				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.57141				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>	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.74960				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.65758				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	97.51900				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.15471				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>	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.44453				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 21/12/2022 Spot Bond					0.00000	99.98139				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.91058				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>	
CLN74 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>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.12592				0.00	0	380,000,00
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	<b>380,000,00</b>
CLN75 On 01/10/2026 Spot Bond					0.00000	101.28510				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>	
CLN75 On 31/07/2024 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 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	102.84512				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	99.11694				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.00000				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	101.62084				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	100.72466				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.89420				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.60179				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.84512				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.94054				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.06669				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	98.06491				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.89022				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.91783				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.43109				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.94528				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 15/09/2028 Spot Bond			6.61000	6.61000	6.61000	120.26001				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.39984				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.47523				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.78663				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.79316				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.52911				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.91707				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	100.82578				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	100.84013				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	101.62360				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	99.98350				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	101.62360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.56374				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	103.42742				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	100.91722				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	99.58400				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	100.91722				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	95.89014				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>										<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.91722				0.00	0	
<b>Total CLN794 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>										<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.91722				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	101.62367				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	100.91722				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	100.91736				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN799 On 31/01/2026 Spot Bond					0.00000	100.92345				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	100.92345				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.42943				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	88.33206				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.79707				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.05963				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	100.93010				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.43227				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	100.83882				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	99.98281				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.27000	96.31113	9.27000	96.28729				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.98254				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.14539				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.92110				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.73766				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.73766				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.91722				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.91745				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	100.93010				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	100.78665				0.00	0	340,000,00
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	<b>340,000,00</b>
CLN818 On 31/01/2025 Spot Bond					0.00000	101.05577				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.88324				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.92760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.67160				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.67160				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.67127				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.56624				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.25578				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.43744				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	100.65051				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.28336				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.24562				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.46851				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.15521				0.00	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.15536				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.15537				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.15528				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.11855				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	99.99979				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.13008				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			623,000,000,000.00	16,230,000,000	16,230,000,000	
<b>Total CLN841 SPOT</b>									<b>623,000,000,000.00</b>	<b>16,230,000,000</b>	<b>16,230,000,000</b>	
<b>Total For CLN841</b>									<b>623,000,000,000.00</b>	<b>16,230,000,000</b>	<b>16,230,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			8.32000	104.02539	8.32000	104.00223			0.00	0		
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>		
COJ08 On 22/06/2026 Spot Bond			11.23500	100.66331	11.23500	100.63308			0.00	0		
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>		
COJG0 On 09/06/2024 Spot Bond			9.44000	101.62746	9.44000	101.60185			0.00	0		
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.81500	102.91175	7.81500	102.89020			0.00	0	
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			13.02500	90.92669	13.02500	90.89535			0.00	0	
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	
COT03 On 05/06/2028 Spot Bond			11.61500	91.31991	11.61500	91.29175			0.00	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			10.18000	10.18000	10.18000	107.67596			0.00	0	
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.25609			0.00	0	
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.00210			0.00	0	
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.49457			0.00	0	
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.58594			0.00	0	
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.36500	10.36500	10.36500	101.03352			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	101.47686			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.81658			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.24000	104.94130	7.24000	104.92068		2,896,000,000,000.00		400,000,000	2,055,000,00



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 DV23 SPOT</b>									<b>2,896,000,000,000.00</b>	<b>400,000,000</b>	<b>2,055,000,000</b>
<b>Total For DV23</b>									<b>2,896,000,000,000.00</b>	<b>400,000,000</b>	<b>2,055,000,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	64.54734	100.00000	64.40290			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	64.54734	100.00000	64.40290			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			7.76000	106.22540	7.76000	106.20306			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26743	9.69000	103.24044			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26743	9.69000	103.24044			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			10.56500	99.47607	10.56500	99.44778			0.00	0	
<b>Total DV27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.66500	96.28940	11.66500	96.25925			0.00	0	2,988,005,300
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,988,005,300</b>
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	<b>2,988,005,300</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	103.40460	10.10000	103.37646			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.40460	10.10000	103.37646			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>	
DVF22I On 29/08/2022 Spot Bond					0.00000	100.59781			0.00	1,600,000,000	1,600,000,000
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>
<b>Total For DVF22B</b>									<b>0.00</b>	<b>1,600,000,000</b>	<b>1,600,000,000</b>
DVF22K On 24/10/2022 Spot Bond					0.00000	100.90450			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	99.83307			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	100.15479			0.00	0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.64717			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.97238				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	100.09312				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.02918				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.68401				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	100.68882				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.85985				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.72658				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	101.01261				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	101.44943				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.09805				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.10129				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			7.29000	106.90806	7.29000	106.88726				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.14000	115.42289	5.14000	115.36906				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			4.90100	103.98028	4.90100	103.93223				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.81483	2.25000	142.75908				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			3.80000	154.87929	3.80000	154.81256				0.00	0	200,000,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
EL29 On 19/11/2029 Spot Bond			3.70200	142.14765	3.70200	142.08679				0.00	0	1,313,000,00
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,313,000,00</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>1,313,000,00</b>
EL30 On 29/07/2030 Spot Bond			3.74500	138.85280	3.74500	138.79295				0.00	0	1,069,000,00
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,069,000,00</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>1,069,000,00</b>
EL31 On 02/06/2031 Spot Bond			4.83000	117.79203	4.83000	117.73798				0.00	0	2,500,000,00
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
EL36 On 31/01/2036 Spot Bond			4.87000	106.21527	4.87000	106.16625				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.81483	2.25000	142.75908				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	150.90289				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	148.46256				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 09/06/2025 Spot Bond					0.00000	115.14289				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>	
ELN006 On 17/06/2025 Spot Bond					0.00000	114.30507				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>	
ELN007 On 28/07/2025 Spot Bond					0.00000	111.71476				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 19/08/2025 Spot Bond					0.00000	103.82987				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 15/04/2024 Spot Bond					0.00000	100.06410				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 21/05/2024 Spot Bond					0.00000	101.68024				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 09/12/2024 Spot Bond					0.00000	84.10523				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	90.63240				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond					0.00000	90.44289				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 12/05/2023 Spot Bond					0.00000	92.97643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			10.67500	100.25125	10.67500	100.22293				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			12.56500	12.56500	12.56500	92.53665				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			12.61500	12.61500	12.61500	96.60413				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.76500	10.76500	10.76500	99.12720				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.76500	10.76500	10.76500	104.11029				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			12.56000	12.56000	12.56000	75.59919				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			11.86000	11.86000	11.86000	96.39740				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			12.56000	12.56000	12.56000	89.86985				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.81072				0.00	0	10,390,000,00
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,390,000,00</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>10,390,000,00</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.22493				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.12607				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	100.20342				0.00	1,000,000,000	3,800,000,000
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>3,800,000,000</b>
<b>Total For EPF019</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>3,800,000,000</b>
EPF020 On 07/11/2022 Spot Bond					0.00000	100.63816				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.33936				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.39843				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.23711				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.02951				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.59843				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.02221				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.85816				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.98835				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.55117				0.00	0	200,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</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
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.76739				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	99.96552				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	101.18545				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.62999				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>	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.96092				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.53944				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.56728				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.55326				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.58111				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.73522				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.61026				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.55351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.52101			0.00	0	
<b>Total ERSA29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>									<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.54884			0.00	0	
<b>Total ERSA30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.59000	106.00312	6.59000	105.98413			0.00	0	1,000,000,00
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	104.04207	10.00000	104.01403			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.76500	95.75686	9.76500	95.73191		6,125,166,558,000.00	627,257,200	3,005,316,80	
<b>Total ES26 SPOT</b>								<b>6,125,166,558,000.00</b>	<b>627,257,200</b>	<b>3,005,316,80</b>	
<b>Total For ES26</b>								<b>6,125,166,558,000.00</b>	<b>627,257,200</b>	<b>3,005,316,80</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.69727	7.85000	101.67588		0.00	0		
<b>Total ES26/R186 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES26/R186</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.98500	74.67013	12.09500	74.11197		17,353,083,897,000.00	1,447,900,200	1,315,537,90	
<b>Total ES33 SPOT</b>								<b>17,353,083,897,000.00</b>	<b>1,447,900,200</b>	<b>1,315,537,90</b>	
<b>Total For ES33</b>								<b>17,353,083,897,000.00</b>	<b>1,447,900,200</b>	<b>1,315,537,90</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.98009	7.50000	101.95969		0.00	0		
<b>Total ES33/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES33/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.38500	72.81771	12.48000	72.26761		3,442,655,973,000.00	277,969,800	2,183,412,90	
<b>Total ES42 SPOT</b>								<b>3,442,655,973,000.00</b>	<b>277,969,800</b>	<b>2,183,412,90</b>	
<b>Total For ES42</b>								<b>3,442,655,973,000.00</b>	<b>277,969,800</b>	<b>2,183,412,90</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.30486	8.50000	101.28181		0.00	0		
<b>Total ES42/R214 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ES42/R214</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000		0.00	0		
<b>Total ETK001 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ETK001</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
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.47847				0.00	0	300,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.64306				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.55490				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	100.65036				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	100.55549				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.83977				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.27875				0.00	400,000,000	200,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.75198				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.80197				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	100.50858				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	100.53900				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FIG04</b>									<b>0.00</b>	<b>0</b>	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.54662			0.00	0	
<b>Total FIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIG05</b>									<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total FRB17/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>									<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.54206			0.00	0	660,000,00
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	100.63490			0.00	0	160,000,00
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.71940			0.00	336,800,000	794,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>336,800,000</b>	<b>794,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>336,800,000</b>	<b>794,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.93161			0.00	6,400,000	102,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>6,400,000</b>	<b>102,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>6,400,000</b>	<b>102,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.83945			0.00	1,050,000,000	1,050,000,00
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>1,050,000,000</b>	<b>1,050,000,00</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>1,050,000,000</b>	<b>1,050,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.34500	103.22987	9.34500	103.20411			0.00	0	
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.66726			0.00	0	
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.11150			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			9.26500	97.87299	9.26500	97.84877		55,590,000,000.00		6,000,000	66,000,00
<b>Total FRB30 SPOT</b>								<b>55,590,000,000.00</b>		<b>6,000,000</b>	<b>66,000,00</b>
<b>Total For FRB30</b>								<b>55,590,000,000.00</b>		<b>6,000,000</b>	<b>66,000,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	100.49937			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			2.21800	321.09329	2.21800	320.96847				0.00	0	323,200,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>323,200,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>323,200,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	161.15617				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			3.62000	212.55868	3.62000	212.46803				0.00	0	
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	112.82438				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			4.82500	4.82500	4.82500	228.31692				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.09000	99.56854	5.09000	99.52216				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.12000	98.71833	5.12000	98.67212				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			8.67000	8.67000	8.67000	82.07408				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			8.74000	8.74000	8.74000	81.14691				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	156.02631				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.48208				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.82849				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.87503				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.71360				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.50520				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	118.62710				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.84893				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.01462				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	116.49410				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	99.99996				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	100.00000				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	100.56516				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.57467				0.00	0	1,000,000,00
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRC297 On 20/06/2024 Spot Bond					0.00000	100.32289				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.18279				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.42681				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.43773				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>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.55274				0.00	0	3,425,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,425,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>3,425,000,00</b>
FRC305 On 27/02/2023 Spot Bond					0.00000	100.41241				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>	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.52665				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>	
FRC308 On 20/06/2024 Spot Bond					0.00000	99.99992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/12/2024 Spot Bond					0.00000	99.99981				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>	
FRC310 On 20/06/2024 Spot Bond					0.00000	99.99984				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>	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.19070				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.09492				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.88612				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.99982				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	99.99959				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	100.10923				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	99.99960				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	101.24305				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.34109				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC327 On 30/09/2022 Spot Bond					0.00000	101.25824				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.42588				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.68388				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.98398				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.75977				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.58894				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.56597				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.89714				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	99.99965				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	99.98184				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.05162				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	99.99936				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.65178				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.11197				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.99838				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.87275				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.40002				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.30698				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	101.01353				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	101.07705				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.01456				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.02445				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	100.75836				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.05192				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>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.90598				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>	
FRC362 On 31/03/2023 Spot Bond					0.00000	101.35847				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>	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.69897				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>	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.64286				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.85343				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>	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.00000				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>	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.42479				0.00	0	
<b>Total FRC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC367</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	100.00000				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	100.00000				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>	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.00000				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>	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.05070				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	101.04612				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.27622				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.99976				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	99.93375				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.99965				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.50772				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>	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.50772				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>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.50643				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>	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.50643				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.23580				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.00223				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.08727				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	100.80097				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.10543				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.73692				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.69960				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.00220				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>	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.01139				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>	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.82932				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>	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.08984				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>	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.33012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.84843				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.39066				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.99937				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.81363				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.09793				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	102.91669				0.00	0	
<b>Total FRC405 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.65670				0.00	0	
<b>Total FRC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC406</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.60539				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond					0.00000	99.92680				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.65885				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.30905				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41 On 30/04/2025 Spot Bond					0.00000	100.15350				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.15080				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.15970				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC41 On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000,00
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,00</b>
FRC41 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.54000	108.21676	4.54000	108.16801				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			4.75100	119.36138	4.75100	119.30667				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	100.96190				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.12234				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	101.06018				0.00	200,000,000	350,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>350,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>200,000,000</b>	<b>350,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.19051				0.00	216,000,000	664,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>216,000,000</b>	<b>664,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>216,000,000</b>	<b>664,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.29396				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.92831				0.00	0	150,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRJ27E On 20/04/2024 Spot Bond					0.00000	100.91046				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.51039				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.24305				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>	
FRJ29E On 20/04/2024 Spot Bond					0.00000	100.93539				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	99.96617				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>	
FRS10 On 15/01/2024 Spot Bond			4.30800	4.30800	4.30800	108.33136				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.72100	4.72100	4.72100	119.74761				0.00	0	10,000,00
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRS10 On 23/01/2024 Spot Bond					0.00000	100.47037				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.86100	117.76076	4.86100	117.70644				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.83000	228.31695	4.83000	228.21220				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.00100	115.76056	5.00100	115.70674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	227.58496				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.43000	157.85271	3.43000	157.78604				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.46075	3.70500	109.41368				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			4.80100	118.63061	4.80100	118.57609				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.98000	225.20066	4.98000	225.09642				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.03000	224.17315	5.03000	224.06909				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.96000	159.71528	2.96000	159.64984				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.06000	223.55934	5.06000	223.45537				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.00100	115.76056	5.00100	115.70674				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.23000	205.86153	4.23000	205.77038				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.75100	105.71505	5.75100	105.66376				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS129 On 31/03/2028 Spot Bond			4.12000	207.05116	4.12000	206.96006				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.18000	206.40130	4.18000	206.31017				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.57000	213.42457	5.57000	213.32243				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>	
FRS134 On 31/01/2038 Spot Bond			5.70000	106.36390	5.70000	106.31244				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>	
FRS135 On 31/01/2038 Spot Bond			5.00100	5.00100	5.00100	115.70674				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>	
FRS136 On 31/01/2038 Spot Bond			4.98100	114.22737	4.98100	115.98990				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>	
FRS137 On 31/03/2028 Spot Bond			3.99000	208.46722	3.99000	208.37624				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>	
FRS138 On 07/12/2033 Spot Bond			5.34000	217.92578	5.34000	217.82284				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.12000	207.05116	4.12000	206.96006				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>	
FRS143 On 31/03/2028 Spot Bond			4.12000	207.05116	4.12000	206.96006				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>	
FRS145 On 31/03/2028 Spot Bond			3.52100	213.66896	3.52100	213.57841				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>	
FRS146 On 31/01/2025 Spot Bond			3.73000	156.67768	3.73000	156.61022				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.47000	203.29308	4.47000	203.20177				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.51000	202.86859	4.51000	202.77724				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.70000	156.79471	3.70000	156.72731				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			3.98500	208.52191	3.98500	208.43093				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	202.67127				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.47202				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>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.98491				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>	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.07794				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
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	100.00012				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	101.54981				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	163.05162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	133.35852				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	167.45875				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	185.63231				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	100.65816				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	100.75198				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	100.62949				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	100.46315				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>	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.12739				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>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.49924				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>	
FRS209 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>	
FRS217 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.99992				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	102.25547				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	99.98184				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.42614				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>	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.58955				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>	
FRS231 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 31/03/2032 Spot Bond					0.00000	106.81493				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 13/10/2023 Spot Bond					0.00000	106.88814				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.32485				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.47612				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 12/12/2025 Spot Bond					0.00000	68.22299				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.30601				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 29/12/2025 Spot Bond					0.00000	98.08123				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>	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.62948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 22/02/2024 Spot Bond					0.00000	93.98639				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.30350				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	101.22730				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 25/03/2024 Spot Bond					0.00000	102.21083				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.44978				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.59700				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	102.35896				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.60814				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	97.97334				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	102.39007				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	93.63803				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	101.59922				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	100.46715				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.98443				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	99.97499				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.08177				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.69005				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.43500	10.43500	10.43500	97.66135				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.43500	10.43500	10.43500	97.66135				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	100.91169				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.56802				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			11.76900	11.76900	11.76900	91.95826				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.72222				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	82.42776				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	86.81231				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	95.70656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	93.46165				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.56356				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.20095				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.52000	1.52000	1.52000	324.14887				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			1.25000	325.50865	1.25000	325.39064				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			1.26000	1.26000	1.26000	325.34453				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	100.74105			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			4.70000	110.95579	4.70000	110.90511			0.00	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.35000	72.14408	4.35000	115.90819			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			2.85000	2.85000	2.85000	160.08991			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			3.13000	3.13000	3.13000	158.97262			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			2.32000	2.32000	2.32000	320.50726			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			6.52000	6.52000	6.52000	103.16736			0.00	0	
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			8.50500	105.22500	8.50500	105.20106			0.00	0	20,000,00
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRX25 On 26/07/2025 Spot Bond			8.51500	107.21715	8.51500	107.19246			0.00	0	
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.25500	102.92568	9.25500	102.90024		8,514,359,370,000.00		919,974,000	807,500,00
<b>Total FRX26 SPOT</b>								<b>8,514,359,370,000.00</b>		<b>919,974,000</b>	<b>807,500,00</b>
<b>Total For FRX26</b>								<b>8,514,359,370,000.00</b>		<b>919,974,000</b>	<b>807,500,00</b>
FRX27 On 07/03/2027 Spot Bond			9.38500	105.91638	9.38500	105.88999			0.00	0	
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			9.27500	107.93220	9.27500	107.90517			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			10.20000	101.43410	10.20000	101.40623			612,000,000,000.00	60,000,000	30,000,00
<b>Total FRX30 SPOT</b>									<b>612,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For FRX30</b>									<b>612,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
FRX31 On 21/02/2031 Spot Bond			10.59500	97.00993	10.59500	96.98227			8,264,100,000,000.00	780,000,000	690,000,00
<b>Total FRX31 SPOT</b>									<b>8,264,100,000,000.00</b>	<b>780,000,000</b>	<b>690,000,00</b>
<b>Total For FRX31</b>									<b>8,264,100,000,000.00</b>	<b>780,000,000</b>	<b>690,000,00</b>
FRX32 On 31/03/2032 Spot Bond			10.67000	101.42621	10.67000	101.39740			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			11.77500	71.75709	11.77500	71.73466			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.78414			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.52810			0.00	0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.50706			0.00	0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.52134			0.00	0	
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.52554			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	100.82735			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	100.87730			0.00	0	
<b>Total FST3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>									<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.90225			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.88903				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.38113				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.55732				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.66605				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.45102				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.46499				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.61739				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			3.78000	116.80227	3.78000	116.75195				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.37376				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.85900	105.87683	6.85900	105.85734				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	102.27413				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT21 On 03/04/2024 Spot Bond			7.77500	105.36925	7.77500	105.34729				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.96399				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	101.94442				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	100.35164				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	101.18595				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.85804				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	99.89378				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.21875				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.96208				0.00	0	200,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.35852				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	101.04410				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.14382				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.93536				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.93877				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.82907				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	100.73203				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.19946				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	100.28947				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.54821				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.90072				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.25720				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	101.30858				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.16098				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.16828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.44155				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.40997				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.15563				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.54477				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	100.00006				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	101.18127				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.81972				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.65986				0.00	5,200,000,000	10,000,000,000
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>10,000,000,000</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>5,200,000,000</b>	<b>10,000,000,000</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	98.67345				0.00	0	10,000,000
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.24694				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	100.16588				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	99.82844				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.83119				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.81898				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			1.91000	322.48924	1.91000	322.36656				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			2.21000	2.21000	2.21000	330.59337				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			10.86000	100.56270	10.86000	100.53332				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			4.79000	79.62586	4.79000	108.45273				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			11.90500	86.77509	11.90500	86.74738			1,504,030,080,000.00	126,336,000	3,823,360,20	
<b>Total HWAY34 SPOT</b>									<b>1,504,030,080,000.00</b>	<b>126,336,000</b>	<b>3,823,360,20</b>	
<b>Total For HWAY34</b>									<b>1,504,030,080,000.00</b>	<b>126,336,000</b>	<b>3,823,360,20</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.69073	100.00000	12.66233				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			11.94500	85.94721	11.94500	85.91967				0.00	0	5,225,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,225,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,225,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.68799	100.00000	12.65960				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	101.04196				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.90502			0.00	0	74,000.00
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>74,000.00</b>
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	<b>74,000.00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.36141			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			2.24000	162.62074	2.28000	162.39410		657,221,403,104,000.00	293,402,412,100	834,361,234,30	
<b>Total I2025 SPOT</b>								<b>57,221,403,104,000.00</b>	<b>293,402,412,100</b>	<b>334,361,234,30</b>	
<b>Total For I2025</b>								<b>57,221,403,104,000.00</b>	<b>293,402,412,100</b>	<b>334,361,234,30</b>	
I2029 On 31/03/2029 Spot Bond			3.27100	119.44079	3.31000	119.10056		312,738,046,795,100.00	95,609,308,100	291,223,932,00	
<b>Total I2029 SPOT</b>								<b>12,738,046,795,100.00</b>	<b>95,609,308,100</b>	<b>291,223,932,00</b>	
<b>Total For I2029</b>								<b>12,738,046,795,100.00</b>	<b>95,609,308,100</b>	<b>291,223,932,00</b>	
I2033 On 28/02/2033 Spot Bond			4.04000	113.37987	4.04000	113.33031		88,703,079,512,000.00	21,956,207,800	356,879,640,30	
<b>Total I2033 SPOT</b>								<b>38,703,079,512,000.00</b>	<b>21,956,207,800</b>	<b>356,879,640,30</b>	
<b>Total For I2033</b>								<b>38,703,079,512,000.00</b>	<b>21,956,207,800</b>	<b>356,879,640,30</b>	
I2038 On 31/01/2038 Spot Bond			4.07000	129.86847	4.10050	129.31796		284,871,181,958,000.00	69,992,919,400	411,895,664,10	
<b>Total I2038 SPOT</b>								<b>34,871,181,958,000.00</b>	<b>69,992,919,400</b>	<b>411,895,664,10</b>	
<b>Total For I2038</b>								<b>34,871,181,958,000.00</b>	<b>69,992,919,400</b>	<b>411,895,664,10</b>	
I2046 On 31/03/2046 Spot Bond			4.07000	117.48276	4.09000	117.04197		124,587,737,032,000.00	30,611,237,600	522,549,147,30	
<b>Total I2046 SPOT</b>								<b>24,587,737,032,000.00</b>	<b>30,611,237,600</b>	<b>522,549,147,30</b>	
<b>Total For I2046</b>								<b>24,587,737,032,000.00</b>	<b>30,611,237,600</b>	<b>522,549,147,30</b>	
I2050 On 31/12/2050 Spot Bond			4.08000	119.12792	4.12000	118.19171		235,962,960,312,000.00	57,834,058,900	479,144,582,80	
<b>Total I2050 SPOT</b>								<b>35,962,960,312,000.00</b>	<b>57,834,058,900</b>	<b>479,144,582,80</b>	
<b>Total For I2050</b>								<b>35,962,960,312,000.00</b>	<b>57,834,058,900</b>	<b>479,144,582,80</b>	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.58894			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.61171			0.00	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			1.98000	322.17125	1.98000	322.04809			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.91556			0.00	0	



Contract Details	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	100.66226				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.88979				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.60302				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	100.17520				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	101.03444				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.50505				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.83424				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	100.73708				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	100.68344				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.51084				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.99997				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	101.32719				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.40677				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.42081				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.42817				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	100.82810				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	100.74277				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	100.71615				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	100.87548				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.00164				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.03424				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.73049				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.55390				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	100.90644				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	100.93597				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	100.42955				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.65074				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	100.15946				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	100.16419				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	101.12564				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	101.02708				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.76703				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	100.65860				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.63710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.29334				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.30187				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.62315				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.21394				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.20518				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	100.17590				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.19641				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	100.67389				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	100.75562				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.47816				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.43211				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL212 On 22/08/2022 Spot Bond					0.00000	100.43211				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.43211				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.43211				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	100.19572				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	100.00018				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	100.00012				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	99.87250				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	101.38009				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.46868				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.97880				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.81828				0.00	0	
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.67598				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.76313				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.43839				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.84091				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.10510				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.20406				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.13050				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.13420				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.40000	107.87032	7.40000	107.84866				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.77000	102.47421	5.77000	102.45840				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	102.22174				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			9.79000	100.20503	9.79000	100.17901				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 13/05/2030 Spot Bond			11.16500	101.73680	11.16500	101.72886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.38500	101.91237	10.38500	101.88419				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	100.42282				0.00	200,000,000	100,000,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.90338				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.47034				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.64945				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	99.47025				0.00	400,000,000	200,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.11210				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.37713				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.20326				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	100.08499				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			9.11500	99.40029	9.11500	99.37608				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	103.42547				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.72044				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	104.71196				0.00	0	1,500,000,00
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	100.18958				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.34661				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.20610				0.00	0	2,480,000,00
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,480,000,00</b>
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	<b>2,480,000,00</b>
INLV10 On 06/03/2027 Spot Bond					0.00000	100.33506				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	99.96321				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.86920				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.96494				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.71434				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	100.99591				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.64662			0.00	0	
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.65775			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	101.77296			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	100.21320			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	101.34422			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	100.12584			0.00	0	
<b>Total IPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>									<b>0.00</b>	<b>0</b>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.55603			0.00	0	
<b>Total IPFC38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>									<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.75696			0.00	0	400,000,00
<b>Total IPFG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IPFG01</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IV019 On 31/03/2028 Spot Bond			4.78000	200.02970	4.78000	199.93819			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	99.98394			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.25473			0.00	0	655,000,00
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>655,000,00</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>655,000,00</b>
IV19A On 31/03/2028 Spot Bond			4.68000	201.07578	4.68000	200.98433			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.64437				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	101.34287				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.55132				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.65980				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.26448				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.26443				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.10198				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.25308				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	99.85321				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	101.24589				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.57499				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	99.99005	7.40000	99.98004				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.60369				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.71835				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	102.80048	7.23000	102.78028				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.71591				0.00	0	290,000,00
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
IVC200 On 31/08/2022 Spot Bond			7.45000	102.24331	7.45000	102.22275				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.21061				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	102.91225	3.91012	102.90131				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.05801				0.00	280,000,000	140,000,00
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>280,000,000</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
<b>Total For IVC203</b>										0.00	280,000,000	140,000,000
IVC204 On 18/11/2022 Spot Bond					0.00000	100.47156				0.00	0	90,000,000
<b>Total IVC204 SPOT</b>										0.00	0	90,000,000
<b>Total For IVC204</b>										0.00	0	90,000,000
IVC205 On 29/07/2022 Spot Bond					0.00000	100.72985				0.00	0	
<b>Total IVC205 SPOT</b>										0.00	0	
<b>Total For IVC205</b>										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.33357				0.00	0	
<b>Total IVC206 SPOT</b>										0.00	0	
<b>Total For IVC206</b>										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.22850				0.00	0	
<b>Total IVC208 SPOT</b>										0.00	0	
<b>Total For IVC208</b>										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.99998				0.00	0	
<b>Total IVC209 SPOT</b>										0.00	0	
<b>Total For IVC209</b>										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.82931				0.00	0	
<b>Total IVC210 SPOT</b>										0.00	0	
<b>Total For IVC210</b>										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.63000	6.63000	6.63000	102.33270				0.00	0	
<b>Total IVC211 SPOT</b>										0.00	0	
<b>Total For IVC211</b>										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.33000	7.33000	7.33000	101.08057				0.00	0	
<b>Total IVC212 SPOT</b>										0.00	0	
<b>Total For IVC212</b>										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.85597				0.00	0	
<b>Total IVC213 SPOT</b>										0.00	0	
<b>Total For IVC213</b>										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.84034				0.00	0	
<b>Total IVC214 SPOT</b>										0.00	0	
<b>Total For IVC214</b>										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.39612				0.00	0	
<b>Total IVC215 SPOT</b>										0.00	0	
<b>Total For IVC215</b>										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.36603	8.45000	101.34311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			7.20000	102.11469	7.20000	100.35148				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVZ092 On 15/06/2022 Spot Bond			5.35000	5.35000	5.35000	5.35000				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			5.35000	5.35000	5.35000	99.59127				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			5.40000	5.40000	5.40000	99.48486				0.00	0	
<b>Total IVZ094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ094</b>										<b>0.00</b>	<b>0</b>	
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.38247				0.00	0	
<b>Total IVZ096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ096</b>										<b>0.00</b>	<b>0</b>	
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.17831				0.00	0	
<b>Total IVZ097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ097</b>										<b>0.00</b>	<b>0</b>	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	98.76129				0.00	0	1,200,000,00
<b>Total IVZ099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For IVZ099</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.62035				0.00	0	
<b>Total IVZ100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ100</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.20566				0.00	0	
<b>Total IVZ101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ101</b>										<b>0.00</b>	<b>0</b>	
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	100.00001				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	100.61772				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.97830				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.51090				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.06283				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.30772				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.85821				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	100.08774				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	100.08799				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.59471				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.24748				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	101.08443				0.00	0	
<b>Total KAP024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP024</b>										<b>0.00</b>	<b>0</b>	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.12788				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.29822				0.00	0	126,500,00
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>126,500,00</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>126,500,00</b>
KW01 On 31/10/2027 Spot Bond			9.86500	116.72811	9.86500	116.69757				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			7.19000	102.97021	7.19000	102.95034				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	101.79529				0.00	11,675,000,000	11,675,000,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>11,675,000,000</b>	<b>11,675,000,00</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>11,675,000,000</b>	<b>11,675,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.02670				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.86226				0.00	4,710,000,000	4,710,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>4,710,000,000</b>	<b>4,710,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>4,710,000,000</b>	<b>4,710,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	102.34520				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	101.07718				0.00	0	120,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.41004				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.55071				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.56329				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.01605				0.00	200,000,000	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 MBF065 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MBF065 On 17/11/2023 Spot Bond					0.00000	100.57863				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>	
MBF068 On 28/05/2024 Spot Bond					0.00000	100.60764				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF070 On 17/09/2024 Spot Bond					0.00000	99.98421				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF071 On 31/05/2025 Spot Bond					0.00000	100.32367				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.96207				0.00	0	500,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.47053				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	100.76315				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	100.34835				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	100.86854				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.36692				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	100.53828				0.00	3,940,000,000	3,290,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>3,940,000,000</b>	<b>3,290,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>3,940,000,000</b>	<b>3,290,000,000</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
MBP05 On 12/03/2023 Spot Bond					0.00000	100.43185			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	99.89220			0.00	0	
<b>Total MBP052 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.11500	9.11500	9.11500	109.83184			0.00	0	
<b>Total MMIG04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.70900	104.43184	6.70900	104.41283			0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.53010			0.00	0	
<b>Total MMIG06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>									<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.00095			0.00	450,000,000	150,000,00
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>450,000,000</b>	<b>150,000,00</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>450,000,000</b>	<b>150,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.31100			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			9.76500	98.58511	9.76500	98.55943		62,496,000,000.00	0.00	6,400,000	12,600,00
<b>Total MML02 SPOT</b>								<b>62,496,000,000.00</b>		<b>6,400,000</b>	<b>12,600,00</b>
<b>Total For MML02</b>								<b>62,496,000,000.00</b>		<b>6,400,000</b>	<b>12,600,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	101.58728			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			10.01500	90.99911	10.01500	92.92775			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	100.45731			0.00	0	
<b>Total MML05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>									<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			10.54000	98.15854	10.54000	98.13114			0.00	0	
<b>Total MML06 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.25887				0.00	600,000,000	320,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>320,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>600,000,000</b>	<b>320,000,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.50551				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.18375				0.00	0	3,200,000,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,000</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,000</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.03319				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	101.73925				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.52238				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.03577				0.00	2,520,000,000	2,520,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>2,520,000,000</b>	<b>2,520,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>2,520,000,000</b>	<b>2,520,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.41189				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.87904				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	101.01853				0.00	3,000,000,000	3,000,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.31583				0.00	0	100,000,000
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.02999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.71000	98.95698	9.71000	98.93107				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	100.99524				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.38470				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	102.19377				0.00	2,200,000,000	2,600,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>2,600,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>2,600,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	101.59115				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	100.08260				0.00	600,000,000	300,000,000
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MTN28</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MTN29 On 15/03/2027 Spot Bond					0.00000	100.62019				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	100.97125				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	99.86049				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	100.51650				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	100.54680				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/02/2024 Spot Bond					0.00000	100.54671				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.53913				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/05/2025 Spot Bond					0.00000	100.45108				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.99995				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	99.99988				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.99981				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	99.99974				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			6.92000	101.23193	6.92000	101.21328				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			7.28000	106.79682	7.28000	106.77573				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			10.64500	103.60024	10.64500	103.57056				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.14129				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	100.77742				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.88302				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	100.88105				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	100.76884				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	100.08194				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			6.84500	107.13429	6.84500	107.11469				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			8.34500	105.89465	8.34500	105.87074				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			9.30000	103.66394	9.30000	103.63820				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			9.30000	103.98977	9.30000	103.96395			33,480,000,000.00		3,600,000	47,900,00
<b>Total NBK20A SPOT</b>									<b>33,480,000,000.00</b>		<b>3,600,000</b>	<b>47,900,00</b>
<b>Total For NBK20A</b>									<b>33,480,000,000.00</b>		<b>3,600,000</b>	<b>47,900,00</b>
NBK21 On 21/07/2027 Spot Bond			9.77500	107.77835	9.77500	107.74993				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			6.18000	102.41656	6.18000	102.39965				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			8.24300	108.07574	8.24300	108.05202			23,080,400,000.00		2,800,000	45,700,00
<b>Total NBK23A SPOT</b>									<b>23,080,400,000.00</b>		<b>2,800,000</b>	<b>45,700,00</b>
<b>Total For NBK23A</b>									<b>23,080,400,000.00</b>		<b>2,800,000</b>	<b>45,700,00</b>
NBK24 On 19/11/2027 Spot Bond			9.28500	107.85755	9.28500	107.83095				0.00	0	1,000,000,00

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 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			6.60000	6.60000	6.60000	106.18465				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	102.52381				0.00	0	310,000.00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000.00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>310,000.00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	55.26291	100.00000	55.14126				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	103.19068				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			9.18000	107.56942	9.18000	107.54320				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			6.23300	107.84179	6.23300	107.82350				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			8.68500	110.23403	8.68500	110.20815				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.87000	107.41961	6.87000	107.39956			43,968,000,000.00		6,400,000	157,000.00
<b>Total NBK30A SPOT</b>									<b>43,968,000,000.00</b>		<b>6,400,000</b>	<b>157,000.00</b>
<b>Total For NBK30A</b>									<b>43,968,000,000.00</b>		<b>6,400,000</b>	<b>157,000.00</b>
NBK31 On 09/11/2023 Spot Bond			6.40000	105.01091	6.40000	104.99292				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.19357				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	101.53870				0.00	0	1,350,000.00
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000.00</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000.00</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
NBK36I On 10/05/2026 Spot Bond					0.00000	104.04456				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			11.44000	11.44000	11.44000	77.47533				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>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.45647				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.79670				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.85178				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.36321				0.00	0	100,000,00
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	102.62656				0.00	0	100,000,00
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	100.97411				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.38539				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	101.02208				0.00	0	90,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.13969				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	101.08851				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.76558				0.00	1,340,000,000	670,000,000
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>
<b>Total For NBK55</b>										<b>0.00</b>	<b>1,340,000,000</b>	<b>670,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.98085				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.81603				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.11176				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.61420				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.64204				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.81324				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.93329				0.00	0	
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.46024				0.00	0	190,000,000
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For NBK64</b>										<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.99999				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			10.61000	102.73741	10.61000	102.70855				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	99.99999				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.26500	102.96991	10.26500	102.94191				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	99.99999				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99983				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	99.99982				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.09994				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.09994				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.52266				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.22275				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.86519				0.00	200,000,000	100,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	100.37700				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGL06</b>										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.35235				0.00	0	
<b>Total NGL07 SPOT</b>										0.00	0	
<b>Total For NGL07</b>										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.93776				0.00	500,000,000	500,000,000
<b>Total NGL08 SPOT</b>										0.00	500,000,000	500,000,000
<b>Total For NGL08</b>										0.00	500,000,000	500,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	100.99173				0.00	0	
<b>Total NGL09 SPOT</b>										0.00	0	
<b>Total For NGL09</b>										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.45805				0.00	0	
<b>Total NGL10 SPOT</b>										0.00	0	
<b>Total For NGL10</b>										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.30696				0.00	3,894,000,000	2,113,000,000
<b>Total NGLT1A SPOT</b>										0.00	3,894,000,000	2,113,000,000
<b>Total For NGLT1A</b>										0.00	3,894,000,000	2,113,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.14022				0.00	7,200,000	740,800,000
<b>Total NGLT1B SPOT</b>										0.00	7,200,000	740,800,000
<b>Total For NGLT1B</b>										0.00	7,200,000	740,800,000
NGT10 On 25/03/2024 Spot Bond					0.00000	102.98392				0.00	0	
<b>Total NGT103 SPOT</b>										0.00	0	
<b>Total For NGT103</b>										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.72288				0.00	7,600,000	348,900,000
<b>Total NGT104 SPOT</b>										0.00	7,600,000	348,900,000
<b>Total For NGT104</b>										0.00	7,600,000	348,900,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.60321				0.00	0	
<b>Total NGT105 SPOT</b>										0.00	0	
<b>Total For NGT105</b>										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.43212				0.00	0	
<b>Total NGT106 SPOT</b>										0.00	0	
<b>Total For NGT106</b>										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.94166				0.00	0	
<b>Total NGT107 SPOT</b>										0.00	0	
<b>Total For NGT107</b>										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.22756				0.00	0	1,320,000,000

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 NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,00</b>
NGT10 On 04/11/2026 Spot Bond					0.00000	101.01022				0.00	0	2,310,000,00
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,310,000,00</b>
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	<b>2,310,000,00</b>
NGT11 On 27/12/2026 Spot Bond					0.00000	101.89674				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	101.22603				0.00	0	100,000,00
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	100.07052				0.00	0	660,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.15440				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	104.97547				0.00	0	3,125,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,125,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,125,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.74860				0.00	1,300,000,000	1,300,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>1,300,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>1,300,000,000</b>	<b>1,300,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.58544				0.00	3,600,000,000	1,855,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,855,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,855,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.52738				0.00	0	200,000,00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NHM02 On 26/11/2026 Spot Bond					0.00000	101.41243				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	224.06909				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	213.92744				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	159.35063				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	112.82438				0.00	0	440,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</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			4.85100	4.85100	4.85100	117.85085				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			3.14000	3.14000	3.14000	158.93289				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	259.51796	3.45000	259.40845				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			2.94000	2.94000	2.94000	159.72975				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			3.13500	3.13500	3.13500	217.97156				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			3.28000	216.39959	3.28000	216.30929				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			4.87050	91.82448	4.87050	117.56944				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	99.74782				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.24932				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.65208				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	138.14022				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	99.46722				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	99.85985				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	99.74621				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.51680				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	98.40136				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	100.40118				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	120.99478				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	97.26515				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.52399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.07988				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	150.20058				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	100.70824				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	149.98971				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	142.64823				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	100.12822				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	125.17634				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	94.91698				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.07334				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	93.75147				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	100.13389				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	100.12513				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.48804				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	99.14047				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	100.81784				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	100.47070				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	100.00012				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.03075				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	100.00012				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	101.11940				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	101.45168				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.27408				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	101.32755				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>	
NN162 On 01/07/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000,000
<b>Total NN162 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For NN162</b>								<b>10,000,000,000,000.00</b>		<b>5,000,000,000</b>	<b>5,000,000,000</b>
NN163 On 21/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	
<b>Total NN163 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NN163</b>								<b>0.00</b>		<b>0</b>	
NNF01 On 12/06/2025 Spot Bond					0.00000	91.62442		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	115.85000		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	110.69000		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	118.22000		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	116.30000		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	110.33578		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	110.78555		0.00		0	
<b>Total NNF02 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For NNF02</b>								<b>0.00</b>		<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.24457		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	110.78555		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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	88.71313				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	85.02007				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 12/09/2024 Spot Bond					0.00000	99.44584				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	103.58373				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.74629				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 08/09/2022 Spot Bond					0.00000	100.18549				0.00	0	
<b>Total NNF082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF082</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 19/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
<b>Total NNF083 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For NNF083</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	126.98756				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	86.83359				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	

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 22/05/2054 Spot Bond					0.00000	100.50270				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.51285				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.47720				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	100.40577				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.76580				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.54319				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.51470				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.43963				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.62717				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.45091				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			7.28000	103.40265	7.28000	103.38255				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			2.18000	205.14321	2.18000	205.06366				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.37500	104.60665	11.37500	104.57504			679,522,025,000.00	59,738,200	459,417,10
<b>Total NRA028 SPOT</b>									<b>679,522,025,000.00</b>	<b>59,738,200</b>	<b>459,417,10</b>
<b>Total For NRA028</b>									<b>679,522,025,000.00</b>	<b>59,738,200</b>	<b>459,417,10</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.30580	100.00000	13.27635			0.00	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.95674			0.00	0	12,840,000,00
<b>Total NTC23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>12,840,000,00</b>
<b>Total For NTC23</b>									<b>0.00</b>	<b>0</b>	<b>12,840,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.98274			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	100.11857			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	100.11980			0.00	0	
<b>Total NTC28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>									<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NTC30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>									<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.00035			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	100.82573			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	100.42654			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	100.09399			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	100.98498			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.56500	108.50692	8.56500	108.48219				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.86500	103.79070	6.86500	103.77149				0.00	0	12,900,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,900,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>12,900,00</b>
OML10 On 14/09/2025 Spot Bond			8.94000	109.65849	8.94000	109.63244				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.79549				0.00	200,000,000	100,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	103.39156				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	100.30158				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	100.59796				0.00	0	2,380,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	101.11871				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.40459				0.00	400,000,000	200,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.36602				0.00	0	1,000,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
PMM56 On 28/02/2023 Spot Bond					0.00000	100.42329				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
PMM57 On 08/10/2023 Spot Bond					0.00000	101.26517			0.00	0	
<b>Total PMM57 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>									<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.38117			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			8.72500	106.49120	8.86500	105.93510		708,281,885,605,000.00	1,456,536,605,800	1,947,986,481,600	
<b>Total R186 SPOT</b>								<b>18,281,885,605,000.00</b>	<b>456,536,605,800</b>	<b>947,986,481,600</b>	
<b>Total For R186</b>								<b>18,281,885,605,000.00</b>	<b>456,536,605,800</b>	<b>947,986,481,600</b>	
R197 On 07/12/2023 Spot Bond			0.91300	327.06529	0.91000	326.96363		96,456,159,739,500.00	105,647,491,500	87,599,376,900	
<b>Total R197 SPOT</b>								<b>16,456,159,739,500.00</b>	<b>105,647,491,500</b>	<b>87,599,376,900</b>	
<b>Total For R197</b>								<b>16,456,159,739,500.00</b>	<b>105,647,491,500</b>	<b>87,599,376,900</b>	
R202 On 07/12/2033 Spot Bond			3.98500	246.85851	4.03000	245.71971		170,032,440,666,000.00	42,668,115,600	125,579,715,300	
<b>Total R202 SPOT</b>								<b>170,032,440,666,000.00</b>	<b>42,668,115,600</b>	<b>125,579,715,300</b>	
<b>Total For R202</b>								<b>170,032,440,666,000.00</b>	<b>42,668,115,600</b>	<b>125,579,715,300</b>	
R2023 On 28/02/2023 Spot Bond			5.65000	103.77460	5.68000	103.73838		669,183,740,000,000.00	118,439,600,000	382,197,231,700	
<b>Total R2023 SPOT</b>								<b>669,183,740,000,000.00</b>	<b>118,439,600,000</b>	<b>382,197,231,700</b>	
<b>Total For R2023</b>								<b>669,183,740,000,000.00</b>	<b>118,439,600,000</b>	<b>382,197,231,700</b>	
R2030 On 31/01/2030 Spot Bond			10.24000	91.45374	10.36000	90.85434		222,704,918,528,000.00	1,877,217,277,200	1,902,643,219,500	
<b>Total R2030 SPOT</b>								<b>222,704,918,528,000.00</b>	<b>1,877,217,277,200</b>	<b>1,902,643,219,500</b>	
<b>Total For R2030</b>								<b>222,704,918,528,000.00</b>	<b>1,877,217,277,200</b>	<b>1,902,643,219,500</b>	
R2032 On 31/03/2032 Spot Bond			10.68500	87.27009	10.81000	86.57609		336,928,078,760,500.00	873,835,103,300	1,904,658,558,100	
<b>Total R2032 SPOT</b>								<b>336,928,078,760,500.00</b>	<b>873,835,103,300</b>	<b>1,904,658,558,100</b>	
<b>Total For R2032</b>								<b>336,928,078,760,500.00</b>	<b>873,835,103,300</b>	<b>1,904,658,558,100</b>	
R2035 On 28/02/2035 Spot Bond			11.00500	88.31086	11.10000	87.71339		383,295,655,309,000.00	943,507,101,800	1,375,186,482,400	
<b>Total R2035 SPOT</b>								<b>383,295,655,309,000.00</b>	<b>943,507,101,800</b>	<b>1,375,186,482,400</b>	
<b>Total For R2035</b>								<b>383,295,655,309,000.00</b>	<b>943,507,101,800</b>	<b>1,375,186,482,400</b>	
R2037 On 31/01/2037 Spot Bond			11.19000	84.14967	11.30000	83.45912		754,709,275,781,000.00	693,003,509,900	1,351,184,282,300	
<b>Total R2037 SPOT</b>								<b>754,709,275,781,000.00</b>	<b>693,003,509,900</b>	<b>1,351,184,282,300</b>	
<b>Total For R2037</b>								<b>754,709,275,781,000.00</b>	<b>693,003,509,900</b>	<b>1,351,184,282,300</b>	
R2040 On 31/01/2040 Spot Bond			11.30500	86.03480	11.40000	85.39302		596,604,204,518,000.00	671,968,527,600	1,321,048,986,600	
<b>Total R2040 SPOT</b>								<b>596,604,204,518,000.00</b>	<b>671,968,527,600</b>	<b>1,321,048,986,600</b>	
<b>Total For R2040</b>								<b>596,604,204,518,000.00</b>	<b>671,968,527,600</b>	<b>1,321,048,986,600</b>	
R2044 On 31/01/2044 Spot Bond			11.33000	82.71997	11.43500	82.00488		804,140,993,250,000.00	953,587,025,000	1,084,363,831,700	
<b>Total R2044 SPOT</b>								<b>804,140,993,250,000.00</b>	<b>953,587,025,000</b>	<b>1,084,363,831,700</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 R2044</b>									<b>14,140,993,250,000.00</b>	<b>953,587,025,000</b>	<b>184,363,831,70</b>
R2048 On 28/02/2048 Spot Bond			11.28000	81.56697	11.38500	80.83485			818,705,486,528,000.00	3,352,722,117,600	1,680,322,072,50
<b>Total R2048 SPOT</b>									<b>18,705,486,528,000.00</b>	<b>352,722,117,600</b>	<b>580,322,072,50</b>
<b>Total For R2048</b>									<b>18,705,486,528,000.00</b>	<b>352,722,117,600</b>	<b>580,322,072,50</b>
R209 On 31/03/2036 Spot Bond			11.03500	67.89110	11.14500	67.29668			148,317,114,221,000.00	104,061,360,600	895,113,234,00
<b>Total R209 SPOT</b>									<b>18,317,114,221,000.00</b>	<b>104,061,360,600</b>	<b>895,113,234,00</b>
<b>Total For R209</b>									<b>18,317,114,221,000.00</b>	<b>104,061,360,600</b>	<b>895,113,234,00</b>
R210 On 31/03/2028 Spot Bond			2.72000	222.90011	2.78000	222.10331			442,761,082,928,000.00	162,779,809,900	223,020,242,80
<b>Total R210 SPOT</b>									<b>12,761,082,928,000.00</b>	<b>162,779,809,900</b>	<b>223,020,242,80</b>
<b>Total For R210</b>									<b>12,761,082,928,000.00</b>	<b>162,779,809,900</b>	<b>223,020,242,80</b>
R213 On 28/02/2031 Spot Bond			10.54500	82.26985	10.66500	81.66671			050,644,115,571,500.00	668,624,382,700	1,326,292,032,00
<b>Total R213 SPOT</b>									<b>50,644,115,571,500.00</b>	<b>668,624,382,700</b>	<b>326,292,032,00</b>
<b>Total For R213</b>									<b>50,644,115,571,500.00</b>	<b>668,624,382,700</b>	<b>326,292,032,00</b>
R214 On 28/02/2041 Spot Bond			11.31500	64.85816	11.41000	64.32977			792,510,060,172,000.00	953,823,248,800	877,324,942,50
<b>Total R214 SPOT</b>									<b>12,510,060,172,000.00</b>	<b>953,823,248,800</b>	<b>377,324,942,50</b>
<b>Total For R214</b>									<b>12,510,060,172,000.00</b>	<b>953,823,248,800</b>	<b>377,324,942,50</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.64632			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.39846			0.00	100,000,000	50,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.44923			0.00	0	4,600,000,00
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,600,000,00</b>
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	<b>4,600,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.30841			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	99.63962			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	100.01510			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	99.96485			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.84423				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.50386				0.00	2,500,000,000	2,500,000,000
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,000</b>
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.39891				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.59197				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.93178				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	101.07805				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	100.05362				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	98.85617				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	100.36133				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	100.93941				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.35529				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	100.37188				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/08/2024 Spot Bond					0.00000	99.99383				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	101.80738				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.30472				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.11626				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.38534				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.19111				0.00	0	300,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	101.63808				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.69564				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	99.99966				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	99.99982				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	99.99977				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	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>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.99955				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			7.40000	103.16953	7.40000	103.14906				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.48000	94.76687	11.48000	94.73797				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			11.96500	92.79421	11.96500	92.76459				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.30940				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			11.04000	94.00343	11.04000	93.97569				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.89271				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.95848				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.25500	103.54589	9.25500	103.52043			44,424,000,000.00		4,800,000	263,200,00

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 SBS20 SPOT</b>									<b>44,424,000,000.00</b>	<b>4,800,000</b>	<b>263,200,00</b>
<b>Total For SBS20</b>									<b>44,424,000,000.00</b>	<b>4,800,000</b>	<b>263,200,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.47715			0.00	0	190,000,00
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
SBS27 On 20/02/2024 Spot Bond			8.16000	106.37480	8.16000	106.35130			24,480,000,000.00	3,000,000,000	1,500,000,00
<b>Total SBS27 SPOT</b>									<b>24,480,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>
<b>Total For SBS27</b>									<b>24,480,000,000.00</b>	<b>3,000,000,000</b>	<b>1,500,000,00</b>
SBS3 On 25/05/2026 Spot Bond			9.33500	96.92900	9.33500	96.90497			0.00	0	
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			9.72500	100.46753	9.72500	100.44147			0.00	0	
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			8.57500	105.60814	8.57500	105.58403			0.00	0	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			8.72000	104.42055	8.72000	104.39593			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.50500	99.72108	10.50500	99.69288			0.00	0	
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			6.29000	102.44773	6.29000	102.43050			0.00	0	
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			9.01000	105.81042	9.01000	105.78509			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			9.81000	105.30627	9.81000	105.27887			0.00	0	
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.63000	106.21272	6.63000	106.19359			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	101.13516				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.22500	8.22500	8.22500	106.06094				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.19404				0.00	0	200,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.83426				0.00	0	300,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.11840				0.00	0	290,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	102.10064				0.00	0	300,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	101.39818				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	100.97391				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	101.46600				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.38093				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.94306				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	99.90786				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</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 SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.90594				0.00	0	890,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>890,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>890,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.55392				0.00	0	30,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.32235				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.56837				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.45585				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.07552				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.61661				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.83118				0.00	0	810,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>810,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	100.87449				0.00	0	
<b>Total SBS76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS76</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.03000	321.94438	2.03000	321.82087				0.00	0	133,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>133,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>133,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	226.12937				0.00	0	24,000,00
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,000,00</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>24,000,00</b>
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.24660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS01 On 19/08/2026 Spot Bond					0.00000	99.93635				0.00	1,500,000,000	300,000,000
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>300,000,000</b>
<b>Total For SBSS02</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>300,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	100.86472				0.00	240,000,000	280,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>280,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>240,000,000</b>	<b>280,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.42596				0.00	8,800,000	346,200,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>8,800,000</b>	<b>346,200,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>8,800,000</b>	<b>346,200,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.55079				0.00	0	5,860,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,860,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>5,860,000,000</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	100.32934				0.00	0	1,650,000,000
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,650,000,000</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>1,650,000,000</b>
SBT107 On 08/04/2027 Spot Bond					0.00000	101.74039				0.00	0	1,100,000,000
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	101.79525				0.00	0	4,500,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.56433				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.05000	105.04082	7.05000	105.02094				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.69871				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT206 On 31/01/2025 Spot Bond					0.00000	101.91604				0.00	300,000,000	200,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>200,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>300,000,000</b>	<b>200,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.80078				0.00	1,000,000,000	1,400,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,400,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,400,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.41993				0.00	0	0
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBT209 On 29/06/2026 Spot Bond					0.00000	99.66784				0.00	0	400,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	101.61549				0.00	0	0
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	100.86621				0.00	0	0
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	100.90927				0.00	0	0
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLI7 On 16/08/2028 Spot Bond			9.81500	96.55366	9.81500	96.52811				0.00	0	0
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.54125				0.00	0	0
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.54031				0.00	0	0
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.56026				0.00	0	0
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.55549				0.00	0	0
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.59350				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	100.54606				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	100.59350				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.58399				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	100.65045				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	100.56507				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	100.61249				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.60773				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			7.37500	105.61617	7.37500	105.59527				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	99.88518				0.00	0	70,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.39075				0.00	40,000,000	20,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,00</b>
SNT06 On 16/05/2027 Spot Bond					0.00000	100.67146				0.00	80,000,000	240,000,00

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 SNT06 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>240,000,00</b>
<b>Total For SNT06</b>										<b>0.00</b>	<b>80,000,000</b>	<b>240,000,00</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.59221				0.00	400,000,000	200,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.49911				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.73822				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.46269				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.47178				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.89682				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	101.05548				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.54979				0.00	0	400,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.15395				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.56936				0.00	0	500,000,00
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.31288				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	101.83708				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.82333				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>	
SSN011 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	158.67497				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>	
SSN017 On 21/12/2026 Spot Bond			8.84000	106.05490	8.84000	106.02969				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>	
SSN021 On 28/02/2031 Spot Bond			10.15500	84.19314	10.15500	84.17049				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.50276				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>	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.12243				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>	
SSN041 On 13/10/2023 Spot Bond			7.08000	105.17081	7.08000	105.15081				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>	
SSN043 On 31/01/2038 Spot Bond			5.00100	115.76056	5.00100	115.70674				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>	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.57098				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 30/04/2027 Spot Bond					0.00000	100.83205				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.66313				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 08/12/2023 Spot Bond			1.94000	1.94000	1.94000	322.23003				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	100.88588				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	100.75104				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	101.10251				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	159.17145				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.00100	5.00100	5.00100	115.70674				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			4.15000	4.15000	4.15000	113.03450				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			3.96000	3.96000	3.96000	208.70463				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.38875				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.38249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.08874				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.08685				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.20772				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.18853				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.14663				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.45322				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.13656				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.73939				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	226.64795				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>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.03684				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	99.13555				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	100.32010				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	100.40155				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.24080				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			11.02500	87.78359	11.02500	87.75757				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	99.97873				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			4.11000	207.15968	4.11000	207.06862				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.08500	223.04932	5.08500	222.94548				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.59838				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	101.75298				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.15347				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.30528				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.11179				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	101.01881				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	101.15376				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.01610				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	100.77450				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	100.95883				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.20857				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.43684				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 29/06/2022 Spot Bond					0.00000	101.24887				0.00	0	
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.22455				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>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.22674				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>	
SSN15: On 01/07/2022 Spot Bond					0.00000	101.22236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.22455				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	101.17863				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	101.18285				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	101.18285				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>	
SSN160 On 05/07/2022 Spot Bond					0.00000	101.16707				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>	
SSN160 On 08/06/2023 Spot Bond					0.00000	100.18743				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.17003				0.00	0	
<b>Total SSN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN162</b>										<b>0.00</b>	<b>0</b>	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.16164				0.00	0	
<b>Total SSN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN163</b>										<b>0.00</b>	<b>0</b>	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.15699				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.11444				0.00	0	
<b>Total SSN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN165</b>										<b>0.00</b>	<b>0</b>	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.11315				0.00	0	
<b>Total SSN166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN166</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SSN167 On 13/09/2022 Spot Bond					0.00000	100.11444			0.00	0	
<b>Total SSN167 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN167</b>									<b>0.00</b>	<b>0</b>	
SSN168 On 13/09/2022 Spot Bond					0.00000	100.11348			0.00	0	
<b>Total SSN168 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN168</b>									<b>0.00</b>	<b>0</b>	
SSN169 On 15/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	5,000,000,000	
<b>Total SSN169 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For SSN169</b>								<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>	
SSN170 On 19/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
<b>Total SSN170 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For SSN170</b>								<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.57291			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	100.09078			0.00	0	
<b>Total STF001 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For STF001</b>									<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			9.35500	101.00881	9.35500	100.98358			0.00	0	
<b>Total SZ25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>									<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.42926			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	100.46493			0.00	0	
<b>Total T17A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>									<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.46341			0.00	680,000,000	380,000,000
<b>Total T17A12 SPOT</b>									<b>0.00</b>	<b>680,000,000</b>	<b>380,000,000</b>
<b>Total For T17A12</b>									<b>0.00</b>	<b>680,000,000</b>	<b>380,000,000</b>
T17A13 On 21/02/2024 Spot Bond					0.00000	100.46948			0.00	0	
<b>Total T17A13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>									<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.48218			0.00	0	
<b>Total T17A21 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.47461				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.48218				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.37576	7.21000	102.35574				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	102.54275	7.72000	102.52129				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	100.57924				0.00	800,000,000	400,000,000
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For TC001</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
TC002 On 15/02/2027 Spot Bond					0.00000	100.69656				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.33096				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	101.61043				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.65659				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.82897				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.44866				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>	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.85918				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.95430				0.00	0	400,000,00
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.36329				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.78421				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.93264				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.77026				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.88975				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.19642				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.34208				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.51859				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.57775				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	100.49472				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.73626				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.46538				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.47939				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.51430				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.59085				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.60472				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.54993				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.66313				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.53174				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.07700				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	100.83457				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.69296				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	100.51242				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	100.68025				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	102.79460	8.49000	102.77099				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	100.56919				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	100.48622				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	100.50995				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.48395				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	101.90024	5.76000	101.88426				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.50064				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.72441				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.52415				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.56054				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	100.55069				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.68690				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	100.75108				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.71334				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.51625				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.50490				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.50111				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.54348				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.52608				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.52381				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.68240				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.65450				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.63715				0.00	0	
<b>Total TH17D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.42927				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.44069				0.00	0	
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.21369				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			6.78000	103.06501	6.78000	103.04613			17,628,000,000,000.00	2,600,000,000	2,100,000,000	
<b>Total TL24 SPOT</b>									<b>17,628,000,000,000.00</b>	<b>2,600,000,000</b>	<b>2,100,000,000</b>	
<b>Total For TL24</b>									<b>17,628,000,000,000.00</b>	<b>2,600,000,000</b>	<b>2,100,000,000</b>	
TL25 On 04/09/2024 Spot Bond			7.40000	107.15278	7.40000	107.13163			0.00	0		
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>		
TL26 On 25/11/2024 Spot Bond					0.00000	102.24429			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	101.23282			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>		
TL28 On 24/04/2025 Spot Bond			9.33500	101.31320	9.33500	101.28795			0.00	0		
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</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 TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.24371			0.00	0	
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.84101			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.90571			0.00	0	800,000,00
<b>Total TL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For TL31</b>									<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.90384			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			7.30000	105.83314	7.30000	105.81252		25,628,604,940,000.00	3,510,767,800	3,728,091,30	
<b>Total TN23 SPOT</b>								<b>25,628,604,940,000.00</b>	<b>3,510,767,800</b>	<b>3,728,091,30</b>	
<b>Total For TN23</b>								<b>25,628,604,940,000.00</b>	<b>3,510,767,800</b>	<b>3,728,091,30</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	41.20136	100.00000	41.11067		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			9.71500	102.60316	9.71500	102.57628		2,619,828,506,000.00	269,668,400	1,997,559,10	
<b>Total TN25 SPOT</b>								<b>2,619,828,506,000.00</b>	<b>269,668,400</b>	<b>1,997,559,10</b>	
<b>Total For TN25</b>								<b>2,619,828,506,000.00</b>	<b>269,668,400</b>	<b>1,997,559,10</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.44723	100.00000	19.40372		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			10.96500	92.65259	10.96500	92.62571		3,410,783,865,000.00	311,061,000	18,728,281,30	
<b>Total TN27 SPOT</b>								<b>3,410,783,865,000.00</b>	<b>311,061,000</b>	<b>18,728,281,30</b>	
<b>Total For TN27</b>								<b>3,410,783,865,000.00</b>	<b>311,061,000</b>	<b>18,728,281,30</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.82256	100.00000	10.79873		0.00	0		
<b>Total TN27/R186 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN27/R186</b>								<b>0.00</b>	<b>0</b>		
TN29 On 07/02/2029 Spot Bond			11.29000	99.04442	11.29000	99.02222		0.00	0		
<b>Total TN29 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN29</b>								<b>0.00</b>	<b>0</b>		
TN30 On 09/10/2030 Spot Bond			11.96000	94.50497	11.96000	94.47497		0.00	0	925,000,00	

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 TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>925,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>925,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.02372	8.00000	116.99864				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN34 On 07/02/2034 Spot Bond			12.30700	98.32293	12.30700	98.29896				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			12.67000	88.55081	12.67000	88.52110				0.00	0	620,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.11045	10.75000	102.08124				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	100.72434				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.78046				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			5.37000	101.48188	5.37000	102.87518				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	99.99993				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	99.99978				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	99.99975				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.27425	7.61000	100.00000				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	100.00000				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	99.99999				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	100.24333				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A` On 14/11/2022 Spot Bond			6.79000	101.75143	6.79000	101.73301				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.53191				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	100.67905				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.39257				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond					0.00000	101.11663				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond			7.08000	105.30791	7.08000	105.28790				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond					0.00000	101.11663				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond			8.62000	101.60376	8.62000	101.58034				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.50384				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	101.84445				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	99.99967				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.99939				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	99.99939				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>	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.77004				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.22670				0.00	2,400,000,000	1,200,000,000
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For TSP261</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
TSP262 On 13/02/2023 Spot Bond					0.00000	96.04267				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.43673				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.32518				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.04756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.70544				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 07/07/2022 Spot Bond					0.00000	100.99038				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	100.90000				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	100.79092				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.41294				0.00	0	
<b>Total TWC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC409</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.38345				0.00	0	
<b>Total TWC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC410</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.35454				0.00	1,000,000,000	500,000,000
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For TWC411</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
TWC41 On 02/09/2022 Spot Bond					0.00000	100.25207				0.00	0	
<b>Total TWC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC412</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.17760				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.16500	103.59004	11.16500	103.55946				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.52229				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.58401				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.53655				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.59825				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.61249				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.63527				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	100.73577				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	100.75471				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	101.21397				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	101.38743				0.00	1,200,000,000	3,000,000,000
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>3,000,000,000</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>3,000,000,000</b>
VKE14: On 27/08/2023 Spot Bond					0.00000	101.00333				0.00	986,000,000	443,000,000
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>986,000,000</b>	<b>443,000,000</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>986,000,000</b>	<b>443,000,000</b>
VKE15: On 14/02/2023 Spot Bond					0.00000	100.52166				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.53497				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.45193			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	100.68683			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	101.58350			0.00	0	
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>									<b>1.55e+017</b>	<b>829,554,293,800</b>	<b>380,172,899,00</b>
<b>Total for SPOT :</b>									<b>1.55e+017</b>	<b>829,554,293,800</b>	<b>380,172,899,00</b>
<b>Total Futures</b>									<b>1.55e+017</b>	<b>829,554,309,081</b>	<b>380,174,133,11</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>131,50</b>
<b>Grand Total:</b>									<b>1.55e+017</b>	<b>829,554,309,081</b>	<b>380,174,264,61</b>