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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2022

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			12.00933	75.74219	12.08362	75.38283			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.23049	73.08472	12.30748	72.72231			0.00	0	
ES33 On 02/02/2023 Bond Future			12.44021	74.32442	12.52011	73.95804			0.00	0	
ES33 On 04/05/2023 Bond Future			12.61656	71.97328	12.69935	71.60219			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			12.41975	73.82984	12.48828	73.45151			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.62385	70.66682	12.69493	70.28515			0.00	0	
ES42 On 02/02/2023 Bond Future			12.81069	71.86762	12.88437	71.48155			0.00	0	
ES42 On 04/05/2023 Bond Future			12.97651	68.99860	13.05285	68.60736			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			162.91176	162.91176	162.21869	162.21869			0.00	0	7,36
I2025 On 03/11/2022 Bond Future			165.33194	165.33194	164.63356	164.63356			0.00	0	
I2025 On 02/02/2023 Bond Future			166.44477	166.44477	165.74329	165.74329			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 Interest
I2025	On	04/05/2023	Bond Future			169.66072	169.66072	168.95082	168.95082			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			120.97665	120.97665	120.27782	120.27782			0.00	0	2,79
I2029	On	03/11/2022	Bond Future			121.52493	121.52493	120.82345	120.82345			0.00	0	
I2029	On	02/02/2023	Bond Future			123.58272	123.58272	122.87282	122.87282			0.00	0	
I2029	On	04/05/2023	Bond Future			124.68375	124.68375	123.96699	123.96699			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			115.92249	115.92249	115.22851	115.22851			0.00	0	7,42
I2033	On	03/11/2022	Bond Future			116.31161	116.31161	115.61540	115.61540			0.00	0	
I2033	On	02/02/2023	Bond Future			118.28093	118.28093	117.57616	117.57616			0.00	0	
I2033	On	04/05/2023	Bond Future			119.19382	119.19382	118.48247	118.48247			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			130.69278	130.69278	129.34238	129.34238			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			132.63449	132.63449	131.26804	131.26804			0.00	0	
I2038	On	02/02/2023	Bond Future			132.98322	132.98322	131.60192	131.60192			0.00	0	
I2038	On	04/05/2023	Bond Future			135.55414	135.55414	134.15021	134.15021			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			120.24448	120.24448	118.45386	118.45386			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			120.06856	120.06856	118.26150	118.26150			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			122.10240	122.10240	120.26798	120.26798			0.00	0	
I2046	On	04/05/2023	Bond Future			122.44157	122.44157	120.58043	120.58043			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			122.02791	122.02791	120.22515	120.22515			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			123.84023	123.84023	122.01435	122.01435			0.00	0	
I2050	On	02/02/2023	Bond Future			123.83004	123.83004	121.98183	121.98183			0.00	0	
I2050	On	04/05/2023	Bond Future			126.22334	126.22334	124.34329	124.34329			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			8.66799	107.95249	8.69095	107.86721		5.15	0.00	0	81,56
R186	On	03/11/2022	Bond Future			8.86656	109.52960	8.89032	109.44634		4.95	0.00	0	11,16
R186	On	02/02/2023	Bond Future			9.03264	106.06453	9.05737	105.98295		4.99	0.00	0	
R186	On	04/05/2023	Bond Future			9.14091	108.09663	9.16662	108.01691		4.81	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	Opt Intert
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>92,65</b>	
R186	On	04/08/2022	Bond Future	6.96	Call			0.93000	0.00093	0,910	5.79		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,677.35000	6.67735	6,592,050	5.79		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			61.86000	0.06186	66,500	5.03		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,819.52000	2.81952	2,738,880	5.03		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			122.70000	0.12270	132,880	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			26.72000	0.02672	30,520	6.11		0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,231.11000	2.23111	2,156,010	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			127.59000	0.12759	138,120	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,197.96000	2.19796	2,123,210	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			132.64000	0.13264	143,440	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,164.98000	2.16498	2,090,500	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,975.80000	3.97580	4,064,880	6.11		0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			407.32000	0.40732	444,750	4.74		0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			2,752.18000	2.75218	2,706,350	4.74		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			713.22000	0.71322	763,030	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,984.76000	1.98476	1,951,310	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			725.76000	0.72576	776,260	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,961.75000	1.96175	1,928,990	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			738.45000	0.73845	789,640	4.78		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,938.91000	1.93891	1,906,840	4.78		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,302.01000	1.30201	1,376,510	4.91		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,233.10000	1.23310	1,224,340	4.91		0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			3,064.04000	3.06404	3,053,630	4.71		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			604.85000	0.60485	678,170	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,037.93000	3.03793	3,029,670	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			612.76000	0.61276	687,970	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,011.91000	3.01191	3,005,540	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			597.02000	0.59702	668,190	4.71		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,307.99000	1.30799	1,404,550	4.62		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,389.23000	2.38923	2,406,070	4.62		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,322.47000	1.32247	1,418,940	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,372.32000	2.37232	2,389,070	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,337.41000	1.33741	1,433,800	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,355.89000	2.35589	2,372,560	4.63		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>0.00</b>	<b>0</b>	<b>112,11</b>	
R197	On	04/08/2022	Bond Future			330.41132	330.41132	329.51286	329.51286				0.00	0	80
R197	On	03/11/2022	Bond Future			335.31867	335.31867	334.41684	334.41684				2,011,912.02	6	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R197	On	02/02/2023	Bond Future			332.24474	332.24474	331.36024	331.36024			0.00	0	
R197	On	04/05/2023	Bond Future			338.67020	338.67020	337.77889	337.77889			0.00	0	
<b>Total R197 Future</b>												<b>2,011,912.02</b>	<b>6</b>	<b>86</b>
<b>Total For R197</b>												<b>2,011,912.02</b>	<b>6</b>	<b>86</b>
R202	On	04/08/2022	Bond Future			250.39010	250.39010	248.08885	248.08885			0.00	0	6,56
R202	On	03/11/2022	Bond Future			254.10903	254.10903	251.78112	251.78112			0.00	0	
R202	On	02/02/2023	Bond Future			253.76249	253.76249	251.41474	251.41474			0.00	0	
R202	On	04/05/2023	Bond Future			258.66676	258.66676	256.28120	256.28120			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,56</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,56</b>
R2023	On	04/08/2022	Bond Future			5.72039	104.52463	5.71244	104.52898		0.60	124,593,358.96	1,192	25,52
R2023	On	03/11/2022	Bond Future			5.55342	102.13456	5.52872	102.14218		0.34	0.00	0	
<b>Total R2023 Future</b>												<b>124,593,358.96</b>	<b>1,192</b>	<b>25,52</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			203.76000	0.20376	201,910	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			30.23000	0.03023	32,730	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			208.33000	0.20833	206,420	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			29.34000	0.02934	31,780	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			212.81000	0.21281	210,950	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			28.37000	0.02837	30,860	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			250.76000	0.25076	250,340	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			22.81000	0.02281	30,010	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			245.39000	0.24539	244,940	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			23.57000	0.02357	30,740	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			248.07000	0.24807	247,540	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			23.19000	0.02319	30,280	0.43	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>124,593,358.96</b>	<b>1,192</b>	<b>25,52</b>
R2030	On	04/08/2022	Bond Future			10.21275	88.83847	10.28181	88.51061		8.52	0.00	0	96,52
R2030	On	03/11/2022	Bond Future			10.40510	90.13770	10.47689	89.80790		8.30	0.00	0	18,75
R2030	On	02/02/2023	Bond Future			10.58011	87.63830	10.65498	87.30559		8.35	0.00	0	
R2030	On	04/05/2023	Bond Future			10.72291	89.31993	10.80094	88.98382		8.03	0.00	0	
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>115,31</b>
R2030	On	04/08/2022	Bond Future	9.05	Call			5.79000	0.00579	8,560	7.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,056.60000	10.05660	9,728,760	8.03	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.03000	0.00003	0,050	8.03	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			80.29000	0.08029	119,000	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,631.00000	3.63100	3,340,500	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			76.50000	0.07650	113,860	8.01	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030 On 04/08/2022 Bond Future	9.54	Put			3,677.19000	3.67719	3,385,420	8.01	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			72.87000	0.07287	108,960	8.01	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			6,093.86000	6.09386	5,768,770	7.89	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			163.19000	0.16319	146,400	9.30	0.00	0	80
R2030 On 04/08/2022 Bond Future	10.95	Call			3,256.77000	3.25677	3,567,840	9.30	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,585.00000	3.58500	3,295,850	8.02	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,726.99000	2.72699	2,570,060	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			977.87000	0.97787	1,150,740	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Put			4,108.52000	4.10852	3,880,730	7.82	0.00	0	
R2030 On 03/11/2022 Bond Future	9.70	Call			454.30000	0.45430	556,310	7.82	0.00	0	50
R2030 On 03/11/2022 Bond Future	11.57	Put			387.94000	0.38794	387,510	9.40	0.00	0	50
R2030 On 03/11/2022 Bond Future	11.57	Call			5,220.43000	5.22043	5,549,800	9.40	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Put			2,436.18000	2.43618	2,295,830	8.13	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,155.44000	1.15544	1,344,890	8.13	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.09	Put			2,757.22000	2.75722	2,598,530	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			961.09000	0.96109	1,132,200	8.06	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,787.67000	2.78767	2,627,420	8.05	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			944.50000	0.94450	1,114,050	8.05	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Call			3,404.40000	3.40440	3,699,720	8.61	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			966.57000	0.96657	1,135,090	7.92	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,966.17000	3.96617	3,799,000	7.91	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			953.97000	0.95397	1,119,510	7.91	0.00	0	
R2030 On 02/02/2023 Bond Future	11.16	Put			1,317.23000	1.31723	1,284,880	8.64	0.00	0	40
R2030 On 02/02/2023 Bond Future	11.16	Call			3,519.97000	3.51997	3,820,330	8.64	0.00	0	
R2030 On 02/02/2023 Bond Future	11.12	Put			1,373.53000	1.37353	1,336,140	8.61	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			769.09000	0.76909	890,220	7.83	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.80	Put			4,634.75000	4.63475	4,415,180	7.81	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			737.78000	0.73778	850,920	7.81	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,900.68000	3.90068	3,737,540	7.93	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			980.98000	0.98098	1,150,550	7.93	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,932.51000	3.93251	3,768,320	7.92	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			604.09000	0.60409	696,110	7.79	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,057.21000	7.05721	6,779,570	7.85	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			293.37000	0.29337	348,440	7.85	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,136.97000	4.13697	3,955,410	7.89	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.94	Call			892.99000	0.89299	1,044,140	7.89	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Put			4,525.63000	4.52563	4,314,050	7.83	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			222.77000	0.22277	267,580	7.87	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			8,833.13000	8.83313	8,535,000	7.90	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			144.74000	0.14474	179,320	7.90	0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/02/2023 Bond Future	9.79	Put			4,671.33000	4.67133	4,449,140	7.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Call			727.49000	0.72749	838,010	7.80		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,160.02000	5.16002	4,919,330	7.79		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.08	Put			7,589.68000	7.58968	7,304,240	7.87		0.00	0	
R2030 On 02/02/2023 Bond Future	9.08	Call			238.89000	0.23889	286,160	7.87		0.00	0	40
R2030 On 02/02/2023 Bond Future	9.04	Put			7,770.24000	7.77024	7,482,340	7.87		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Put			8,343.56000	8.34356	8,072,330	7.41		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			294.46000	0.29446	359,340	7.41		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.78	Put			5,372.71000	5.37271	5,168,950	7.49		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			842.30000	0.84230	974,650	7.49		0.00	0	40
R2030 On 04/05/2023 Bond Future	9.67	Put			5,769.33000	5.76933	5,551,340	7.46		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			733.22000	0.73322	851,340	7.46		0.00	0	50
R2030 On 04/05/2023 Bond Future	11.62	Put			1,334.21000	1.33421	1,339,130	8.73		0.00	0	40
R2030 On 04/05/2023 Bond Future	11.62	Call			4,765.25000	4.76525	5,106,280	8.73		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			3,169.79000	3.16979	3,076,470	7.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			1,995.65000	1.99565	2,238,440	7.92		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			693.53000	0.69353	712,990	9.66		0.00	0	50
R2030 On 04/05/2023 Bond Future	12.50	Call			7,621.37000	7.62137	7,976,940	9.66		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			968.70000	0.96870	986,440	9.17		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	12.04	Call			6,092.46000	6.09246	6,446,310	9.17		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			4,624.61000	4.62461	4,475,340	7.62		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,095.16000	1.09516	1,282,000	7.62		0.00	0	1,00
R2030 On 04/05/2023 Bond Future	11.34	Put			1,664.05000	1.66405	1,649,930	8.46		0.00	0	10
R2030 On 04/05/2023 Bond Future	11.34	Call			3,941.82000	3.94182	4,263,810	8.46		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			3,146.16000	3.14616	3,053,490	7.92		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,015.71000	2.01571	2,259,150	7.92		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Put			6,104.60000	6.10460	5,878,110	7.46		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			652.11000	0.65211	761,730	7.46		0.00	0	10
R2030 On 04/05/2023 Bond Future	10.52	Put			3,193.55000	3.19355	3,099,570	7.91		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Call			1,975.69000	1.97569	2,217,820	7.91		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			3,439.36000	3.43936	3,335,930	7.86		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,782.80000	1.78280	2,015,480	7.86		0.00	0	50
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>10,50</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>125,80</b>
R2032 On 04/08/2022 Bond Future			10.65946	88.65659	10.72252	88.31981		9.60		354,626.36	4	90,10
R2032 On 03/11/2022 Bond Future			10.84683	85.80147	10.91214	85.46245		9.74		0.00	0	84,00
R2032 On 02/02/2023 Bond Future			11.01555	87.23685	11.08326	86.89473		9.35		0.00	0	
R2032 On 04/05/2023 Bond Future			11.15238	84.74904	11.22254	84.40318		9.41		0.00	0	
<b>Total R2032 Future</b>										<b>354,626.36</b>	<b>4</b>	<b>174,20</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 04/08/2022 Bond Future	9.40	Put			7,451.77000	7.45177	7,116,120	8.54		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			2.43000	0.00243	3,560	8.54		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Put			10,055.83000	10.05583	9,719,100	8.65		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			0.11000	0.00011	0,160	8.65		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.70	Put			1,178.93000	1.17893	1,052,260	9.55	6,313.56		6	7,500
R2032 On 04/08/2022 Bond Future	10.70	Call			1,058.86000	1.05886	1,268,970	9.55		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			40.28000	0.04028	36,750	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			5,967.25000	5.96725	6,300,500	11.25		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,587.14000	5.58714	5,257,490	8.46		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			16.87000	0.01687	24,000	8.46		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Put			2,988.27000	2.98827	2,731,680	8.90		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			199.03000	0.19903	279,220	8.90		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			98.73000	0.09873	92,970	10.87		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Call			4,606.45000	4.60645	4,937,470	10.87		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			564.15000	0.56415	499,430	9.89	2,996.58		6	7,500
R2032 On 04/08/2022 Bond Future	11.00	Call			2,025.24000	2.02524	2,297,300	9.89		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Put			5,134.43000	5.13443	4,809,770	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Call			26.06000	0.02606	38,180	8.50		0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			1,787.72000	1.78772	1,619,250	9.33		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			591.37000	0.59137	759,680	9.33		0.00	0	90
R2032 On 04/08/2022 Bond Future	10.22	Put			2,941.56000	2.94156	2,687,110	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			207.89000	0.20789	290,220	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,035.31000	3.03531	2,776,520	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			190.45000	0.19045	268,440	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Put			3,522.95000	3.52295	3,243,910	8.79		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			119.31000	0.11931	177,050	8.79		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Put			8,066.41000	8.06641	7,747,820	8.68		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			267.80000	0.26780	319,640	8.58		0.00	0	70
R2032 On 03/11/2022 Bond Future	9.92	Put			5,618.30000	5.61830	5,331,120	8.58		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			409.19000	0.40919	505,320	8.71		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,701.06000	4.70106	4,458,170	8.71		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Call			54.34000	0.05434	68,740	8.71		0.00	0	10
R2032 On 03/11/2022 Bond Future	11.55	Call			4,019.54000	4.01954	4,347,690	10.39		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			1,286.16000	1.28616	1,510,560	9.41		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,920.17000	2.92017	2,791,330	9.29		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.56	Call			1,070.67000	1.07067	1,280,850	9.29		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			286.33000	0.28633	294,820	11.53		0.00	0	70
R2032 On 03/11/2022 Bond Future	12.30	Call			7,081.68000	7.08168	7,429,190	11.53		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			801.49000	0.80149	790,620	10.39		0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Call			504.63000	0.50463	639,900	8.84		0.00	0	50



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	10.16	Put			4,471.03000	4.47103	4,246,980	8.77		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.16	Call			455.00000	0.45500	569,970	8.77		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Put			2,574.95000	2.57495	2,461,600	9.42		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			1,308.91000	1.30891	1,534,580	9.42		0.00	0	7!
R2032 On 03/11/2022 Bond Future	10.66	Put			2,605.02000	2.60502	2,490,400	9.41		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			83.21000	0.08321	103,640	8.68		0.00	0	5!
R2032 On 03/11/2022 Bond Future	10.49	Put			3,156.98000	3.15698	3,017,030	9.21		0.00	0	4!
R2032 On 03/11/2022 Bond Future	10.49	Call			933.45000	0.93345	1,132,520	9.21		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			4,245.94000	4.24594	4,042,190	8.84		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			8,917.89000	8.91789	8,593,270	8.71		0.00	0	4!
R2032 On 03/11/2022 Bond Future	9.36	Call			62.80000	0.06280	79,010	8.70		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Put			8,631.68000	8.63168	8,308,870	8.70		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			5,501.68000	5.50168	5,291,890	8.62		0.00	0	4!
R2032 On 02/02/2023 Bond Future	9.31	Call			134.63000	0.13463	166,710	8.41		0.00	0	4!
R2032 On 02/02/2023 Bond Future	9.31	Put			9,736.37000	9.73637	9,426,330	8.41		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			673.33000	0.67333	805,660	8.62		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			450.09000	0.45009	527,210	8.45		0.00	0	7!
R2032 On 02/02/2023 Bond Future	9.92	Put			6,593.22000	6.59322	6,328,220	8.45		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			969.55000	0.96955	1,151,900	8.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			4,614.76000	4.61476	4,454,990	8.83		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			985.68000	0.98568	1,169,530	8.84		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,577.61000	4.57761	4,419,340	8.84		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			189.80000	0.18980	231,280	8.42		0.00	0	5!
R2032 On 02/02/2023 Bond Future	9.47	Put			8,867.79000	8.86779	8,567,150	8.42		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,173.56000	1.17356	1,373,510	8.95		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			4,182.17000	4.18217	4,040,000	8.95		0.00	0	4!
R2032 On 02/02/2023 Bond Future	10.67	Call			1,503.17000	1.50317	1,721,030	9.09		0.00	0	7!
R2032 On 02/02/2023 Bond Future	10.67	Put			3,620.35000	3.62035	3,496,090	9.09		0.00	0	
R2032 On 02/02/2023 Bond Future	10.22	Call			740.35000	0.74035	892,410	8.68		0.00	0	5!
R2032 On 02/02/2023 Bond Future	10.22	Put			5,243.95000	5.24395	5,053,890	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			4,873.60000	4.87360	5,217,400	10.25		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,172.65000	1.17265	1,174,330	10.25		0.00	0	5!
R2032 On 02/02/2023 Bond Future	12.75	Call			8,366.22000	8.36622	8,725,430	11.47		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			498.12000	0.49812	515,210	11.47		0.00	0	7!
R2032 On 02/02/2023 Bond Future	10.40	Call			1,001.97000	1.00197	1,187,090	8.85		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			4,540.66000	4.54066	4,383,660	8.85		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			4,342.29000	4.34229	4,677,600	10.05		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,357.40000	1.35740	1,350,590	10.05		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,031.38000	2.03138	2,274,940	9.16		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,738.05000	3.73805	3,635,750	9.16		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			2,053.50000	2.05350	2,298,160	9.17		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,709.70000	3.70970	3,608,500	9.17		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,009.39000	2.00939	2,252,160	9.16		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,766.57000	3.76657	3,663,480	9.16		0.00	0	
<b>Total R2032 Option</b>										<b>9,310.14</b>	<b>12</b>	<b>29,96</b>
<b>Total For R2032</b>										<b>363,936.50</b>	<b>16</b>	<b>204,18</b>
R2035 On 04/08/2022 Bond Future			11.00428	89.61002	11.08223	89.14253		10.81		1,792,200.40	20	129,68
R2035 On 03/11/2022 Bond Future			11.18272	86.43347	11.26338	85.96184		11.02		0.00	0	3,72
R2035 On 02/02/2023 Bond Future			11.34754	87.87848	11.43114	87.40146		10.53		0.00	0	
R2035 On 04/05/2023 Bond Future			11.47590	85.06260	11.56232	84.57935		10.59		0.00	0	
<b>Total R2035 Future</b>										<b>1,792,200.40</b>	<b>20</b>	<b>133,40</b>
R2035 On 04/08/2022 Bond Future	9.53	Call			0.47000	0.00047	0,880	9.59		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			10,040.64000	10.04064	9,573,560	9.59		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			4.11000	0.00411	7,140	9.49		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			7,910.46000	7.91046	7,446,000	9.49		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			195.00000	0.19500	300,040	10.08		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			2,581.32000	2.58132	2,300,190	10.45		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			65.93000	0.06593	57,410	12.72		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			311.74000	0.31174	459,260	10.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,013.18000	3.01318	2,693,210	10.28		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			423.70000	0.42370	605,600	10.43		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,627.49000	2.62749	2,341,900	10.43		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			439.46000	0.43946	625,820	10.45		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,587.31000	3.58731	3,224,860	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			455.61000	0.45561	646,450	10.47		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,535.61000	2.53561	2,258,960	10.47		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			1,435.03000	1.43503	1,750,690	10.98		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,150.34000	1.15034	998,510	10.98		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			6,277.44000	6.27744	6,736,410	12.72		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			575.61000	0.57561	785,580	10.08		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,755.50000	4.75550	4,493,840	10.08		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Call			1,794.74000	1.79474	2,127,120	10.89		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,576.66000	2.57666	2,437,410	10.89		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			86.46000	0.08646	117,800	9.64		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			9,124.89000	9.12489	8,684,600	9.64		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			303.95000	0.30395	399,130	9.62		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			6,191.03000	6.19103	5,814,580	9.62		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			8,040.53000	8.04053	8,522,510	13.30		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			337.23000	0.33723	347,580	13.30		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 Intert
R2035 On 03/11/2022 Bond Future	10.99	Call			1,420.53000	1.42053	1,731,980	10.74		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,034.33000	3.03433	2,874,150	10.74		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			1,575.33000	1.57533	1,896,510	10.80		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,831.20000	2.83120	2,680,750	10.80		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			1,823.15000	1.82315	2,156,980	10.90		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,546.09000	2.54609	2,408,290	10.90		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			1,852.00000	1.85200	2,187,060	10.91		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,516.01000	2.51601	2,379,440	10.91		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			9,923.76000	9.92376	9,507,420	9.33		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			225.90000	0.22590	290,610	9.34		0.00	0	40
R2035 On 02/02/2023 Bond Future	9.89	Put			9,677.61000	9.67761	9,265,300	9.34		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			5,791.93000	5.79193	5,477,430	9.55		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			938.02000	0.93802	1,107,720	9.60		0.00	0	40
R2035 On 02/02/2023 Bond Future	10.64	Put			5,611.59000	5.61159	5,304,270	9.60		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			189.64000	0.18964	246,470	9.32		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			10,172.23000	10.17223	9,752,040	9.32		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			207.13000	0.20713	267,810	9.33		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,691.61000	4.69161	4,423,960	9.87		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			1,375.29000	1.37529	1,586,450	9.89		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,652.76000	4.65276	4,386,900	9.89		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			508.83000	0.50883	623,620	9.39		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			7,304.78000	7.30478	6,942,550	9.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			872.33000	0.87233	1,034,850	9.55		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Put			3,990.60000	3.99060	3,756,860	10.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			1,807.98000	1.80798	2,053,230	10.12		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,955.59000	3.95559	3,723,820	10.12		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.66	Call			972.00000	0.97200	1,145,300	9.62		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,522.92000	5.52292	5,219,200	9.62		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			1,354.09000	1.35409	1,563,460	9.87		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,644.32000	1.64432	1,542,650	11.04		0.00	0	40
R2035 On 02/02/2023 Bond Future	13.22	Call			9,869.03000	9.86903	10,318,190	12.91		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			529.40000	0.52940	501,540	12.91		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.88	Call			1,396.43000	1.39643	1,609,380	9.90		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,613.91000	4.61391	4,349,840	9.90		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			1,784.04000	1.78404	2,027,320	10.10		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.94	Call			4,531.86000	4.53186	4,903,080	10.99		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,710.10000	1.71010	1,604,300	10.99		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			4,682.07000	4.68207	5,057,420	11.04		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			811.09000	0.81109	979,150	9.69		0.00	0	50
R2035 On 04/05/2023 Bond Future	10.42	Put			7,533.85000	7.53385	7,218,660	9.69		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	10.60	Call			1,043.71000	1.04371	1,257,810	9.81		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			6,657.46000	6.65746	6,388,310	9.81		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			2,232.99000	2.23299	2,573,730	10.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			4,286.02000	4.28602	4,143,510	10.36		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			2,258.03000	2.25803	2,599,700	10.37		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			4,253.44000	4.25344	4,111,860	10.37		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Call			320.27000	0.32027	410,570	9.52		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			10,685.44000	10.68544	10,292,490	9.52		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			6,306.00000	6.30600	6,800,080	11.64		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,514.01000	1.51401	1,524,840	11.64		0.00	0	40
R2035 On 04/05/2023 Bond Future	13.18	Call			9,217.10000	9.21710	9,730,080	12.64		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			863.98000	0.86398	893,710	12.64		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Call			2,159.34000	2.15934	2,496,320	10.33		0.00	0	50
R2035 On 04/05/2023 Bond Future	11.17	Put			4,385.57000	4.38557	4,239,300	10.33		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			2,282.92000	2.28292	2,625,810	10.37		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			4,220.76000	4.22076	4,080,400	10.37		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>1,792,200.40</b>	<b>20</b>	<b>148,30</b>
R2037 On 04/08/2022 Bond Future			11.20368	81.07506	11.28681	80.57385		12.12		2,432,251.80	30	139,48
R2037 On 03/11/2022 Bond Future			11.37190	82.26091	11.45779	81.75503		11.77		0.00	0	2,00
R2037 On 02/02/2023 Bond Future			11.52712	79.37987	11.61601	78.86794		11.88		0.00	0	
R2037 On 04/05/2023 Bond Future			11.65710	80.90474	11.74894	80.38573		11.38		0.00	0	
<b>Total R2037 Future</b>										<b>2,432,251.80</b>	<b>30</b>	<b>141,48</b>
R2037 On 04/08/2022 Bond Future	10.10	Call			6.35000	0.00635	11,130	10.63		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Put			7,622.62000	7.62262	7,126,190	10.63		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			375.88000	0.37588	551,150	11.53		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,810.60000	2.81060	2,484,660	11.53		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			390.34000	0.39034	570,220	11.55		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,524.66000	1.52466	1,319,620	12.06		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			1,741.35000	1.74135	2,106,460	12.37		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			947.91000	0.94791	811,810	12.37		0.00	0	!
R2037 On 04/08/2022 Bond Future	10.90	Put			2,762.37000	2.76237	2,441,040	11.55		0.00	0	!
R2037 On 04/08/2022 Bond Future	11.95	Call			4,069.97000	4.06997	4,546,200	13.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			232.25000	0.23225	207,270	13.44		0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	10.91	Call			405.28000	0.40528	589,700	11.57		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,714.69000	2.71469	2,397,900	11.57		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			1,061.72000	1.06172	1,357,890	12.06		0.00	0	1,0!
R2037 On 03/11/2022 Bond Future	11.30	Call			1,807.66000	1.80766	2,090,870	11.53		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,740.70000	2.74070	2,518,030	11.53		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/11/2022	Bond Future	11.31	Call		1,835.03000	1.83503	2,120,600	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,708.46000	2.70846	2,488,150	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,862.81000	1.86281	2,150,530	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,676.70000	2.67670	2,458,540	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,723.42000	4.72342	4,518,840	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,335.79000	1.33579	1,639,930	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,803.25000	4.80325	4,595,460	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,356.78000	1.35678	1,662,660	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,763.20000	4.76320	4,557,150	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,377.97000	1.37797	1,685,320	11.40	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,103.68000	2.10368	2,460,700	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,571.86000	4.57186	4,409,870	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,055.49000	2.05549	2,409,930	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,641.53000	4.64153	4,476,960	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,079.37000	2.07937	2,435,250	11.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,606.45000	4.60645	4,443,320	11.00	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>											<b>2,432,251.80</b>	<b>30</b>	<b>143,73</b>
R2040	On	04/08/2022	Bond Future			11.32621	82.69599	11.39384	82.25902	12.79	45,565,490.49	551	124,58
R2040	On	03/11/2022	Bond Future			11.48997	83.90567	11.55978	83.46494	12.42	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.64133	80.80190	11.71350	80.35623	12.56	0.00	0	
R2040	On	04/05/2023	Bond Future			11.76823	82.35446	11.84267	81.90309	12.04	0.00	0	
<b>Total R2040 Future</b>											<b>45,565,490.49</b>	<b>551</b>	<b>128,51</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.17000	0.00017	0,350	11.47	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,142.74000	12.14274	11,705,950	11.47	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		112.71000	0.11271	161,900	11.44	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		4,775.34000	4.77534	4,387,560	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		474.38000	0.47438	603,990	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		163.07000	0.16307	133,130	14.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		2,869.04000	2.86904	2,561,680	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		492.25000	0.49225	624,990	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,819.63000	2.81963	2,515,400	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		510.56000	0.51056	646,460	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,770.75000	2.77075	2,469,680	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,333.97000	5.33397	5,741,000	14.27	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		423.68000	0.42368	581,740	11.12	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		6,124.71000	6.12471	5,842,040	11.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		543.52000	0.54352	743,170	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,549.88000	5.54988	5,308,800	11.31	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future	11.20	Call			1,343.55000	1.34355	1,640,300	12.02	0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,655.85000	3.65585	3,511,870	12.02	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			1,866.52000	1.86652	2,193,350	12.28	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,944.98000	2.94498	2,831,080	12.28	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			1,896.43000	1.89643	2,224,640	12.29	0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,910.75000	2.91075	2,798,230	12.29	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			1,926.58000	1.92658	2,256,160	12.31	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,876.83000	2.87683	2,765,680	12.31	0.00	0	
R2040 On 03/11/2022 Bond Future	11.50	Call			2,208.55000	2.20855	2,549,370	12.42	0.00	0	1,50
R2040 On 03/11/2022 Bond Future	11.50	Put			2,585.73000	2.58573	2,485,820	12.42	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			6,396.56000	6.39656	6,862,050	14.23	0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			698.30000	0.69830	723,060	14.23	0.00	0	1,10
R2040 On 02/02/2023 Bond Future	10.18	Put			10,624.52000	10.62452	10,246,500	11.13	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Put			10,419.12000	10.41912	10,044,310	11.14	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Call			1,060.73000	1.06073	1,236,230	11.50	0.00	0	
R2040 On 02/02/2023 Bond Future	10.93	Put			6,114.62000	6.11462	5,844,450	11.50	0.00	0	
R2040 On 02/02/2023 Bond Future	10.96	Call			1,117.76000	1.11776	1,298,550	11.55	0.00	0	40
R2040 On 02/02/2023 Bond Future	10.96	Put			5,969.10000	5.96910	5,704,220	11.55	0.00	0	
R2040 On 02/02/2023 Bond Future	10.18	Call			254.96000	0.25496	322,610	11.13	0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,324.24000	5.32424	5,084,580	11.76	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,430.59000	1.43059	1,638,340	11.78	0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,280.29000	5.28029	5,042,370	11.78	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,453.05000	1.45305	1,662,530	11.79	0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,236.63000	5.23663	5,000,440	11.79	0.00	0	
R2040 On 02/02/2023 Bond Future	10.21	Call			271.83000	0.27183	342,690	11.14	0.00	0	40
R2040 On 02/02/2023 Bond Future	12.24	Call			4,996.19000	4.99619	5,360,290	13.18	0.00	0	
R2040 On 02/02/2023 Bond Future	12.24	Put			1,859.39000	1.85939	1,777,820	13.18	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Call			5,117.56000	5.11756	5,484,510	13.23	0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,807.91000	1.80791	1,729,190	13.23	0.00	0	40
R2040 On 02/02/2023 Bond Future	11.10	Call			1,408.33000	1.40833	1,614,340	11.76	0.00	0	
R2040 On 04/05/2023 Bond Future	10.17	Call			379.35000	0.37935	480,450	10.84	0.00	0	40
R2040 On 04/05/2023 Bond Future	10.17	Put			11,569.06000	11.56906	11,218,790	10.84	0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			939.02000	0.93902	1,119,240	11.02	0.00	0	50
R2040 On 04/05/2023 Bond Future	10.73	Put			8,125.97000	8.12597	7,854,820	11.02	0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1,220.50000	1.22050	1,465,040	11.22	0.00	0	40
R2040 On 04/05/2023 Bond Future	10.92	Put			7,110.64000	7.11064	6,903,810	11.22	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			2,285.76000	2.28576	2,627,250	11.73	0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			4,966.42000	4.96642	4,856,540	11.73	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,311.91000	2.31191	2,654,640	11.74	0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,929.02000	4.92902	4,820,380	11.74	0.00	0	

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 04/05/2023 Bond Future	11.43	Call			2,338.21000	2.33821	2,681,870	11.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			4,891.86000	4.89186	4,784,150	11.75		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			2,471.75000	2.47175	2,821,080	11.80		0.00	0	50
R2040 On 04/05/2023 Bond Future	11.48	Put			4,709.22000	4.70922	4,607,180	11.80		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,001.92000	7.00192	7,496,720	13.34		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			1,646.25000	1.64625	1,689,680	13.34		0.00	0	40
R2040 On 04/05/2023 Bond Future	13.45	Call			9,841.49000	9.84149	10,348,020	14.41		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			1,001.78000	1.00178	1,056,940	14.41		0.00	0	50
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>11,50</b>
<b>Total For R2040</b>										<b>45,565,490.49</b>	<b>551</b>	<b>140,05</b>
R2044 On 04/08/2022 Bond Future			11.34660	79.48685	11.41391	79.04493		13.51		0.00	0	88,40
R2044 On 03/11/2022 Bond Future			11.50186	80.64959	11.57134	80.20372		13.12		0.00	0	
R2044 On 02/02/2023 Bond Future			11.64511	77.61653	11.71691	77.16560		13.30		0.00	0	
R2044 On 04/05/2023 Bond Future			11.76483	79.10810	11.83886	78.65123		12.75		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>88,40</b>
R2044 On 04/08/2022 Bond Future	11.08	Call			540.27000	0.54027	681,610	12.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,773.87000	2.77387	2,473,290	12.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			559.83000	0.55983	704,410	12.73		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,725.01000	2.72501	2,427,670	12.73		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			579.94000	0.57994	727,780	12.76		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,676.80000	2.67680	2,382,720	12.76		0.00	0	
R2044 On 03/11/2022 Bond Future	10.60	Call			327.22000	0.32722	436,010	11.55		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	10.60	Put			6,968.55000	6.96855	6,631,470	11.55		0.00	0	
R2044 On 03/11/2022 Bond Future	11.30	Call			1,603.29000	1.60329	1,922,330	12.86		0.00	0	1,60
R2044 On 03/11/2022 Bond Future	11.30	Put			3,369.06000	3.36906	3,242,230	12.86		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			1,862.73000	1.86273	2,194,050	12.98		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,035.47000	3.03547	2,920,920	12.98		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			1,892.86000	1.89286	2,225,440	12.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,000.16000	3.00016	2,886,870	12.99		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			1,923.04000	1.92304	2,257,060	13.01		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,964.99000	2.96499	2,853,140	13.01		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,263.39000	5.26339	5,030,270	12.51		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			1,535.27000	1.53527	1,755,070	12.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			5,219.27000	5.21927	4,988,140	12.53		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			1,558.73000	1.55873	1,780,520	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,175.22000	5.17522	4,946,080	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			1,511.79000	1.51179	1,729,600	12.51		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			2,328.40000	2.32840	2,681,290	12.43		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			5,039.77000	5.03977	4,935,790	12.43		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2044	On	04/05/2023	Bond Future	11.42	Call			2,354.93000	2.35493	2,709,100	12.44	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			5,001.26000	5.00126	4,898,560	12.44	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,381.90000	2.38190	2,737,050	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,963.28000	4.96328	4,861,560	12.45	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>0.00</b>	<b>0</b>	<b>91,64</b>
R2048	On	04/08/2022	Bond Future			11.29643	82.68078	11.36327	82.23033		13.27	0.00	0	200,5
R2048	On	03/11/2022	Bond Future			11.45008	79.46620	11.51915	79.01164		13.60	0.00	0	
R2048	On	02/02/2023	Bond Future			11.59183	80.79488	11.66326	80.33508		13.04	0.00	0	
R2048	On	04/05/2023	Bond Future			11.70246	77.90719	11.77608	77.44123		13.22	0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>200,5</b>
R2048	On	04/08/2022	Bond Future	9.70	Call			0.16000	0.00016	0,290	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			12,711.34000	12.71134	12,261,020	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			6.67000	0.00667	11,170	11.61	0.00	0	1,7
R2048	On	04/08/2022	Bond Future	10.20	Put			8,543.57000	8.54357	8,097,620	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			12.59000	0.01259	21,620	11.66	0.00	0	1,2
R2048	On	04/08/2022	Bond Future	10.40	Put			6,980.43000	6.98043	6,548,590	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			324.51000	0.32451	470,680	12.64	0.00	0	1,7
R2048	On	04/08/2022	Bond Future	10.90	Put			3,542.47000	3.54247	3,238,190	12.64	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			445.01000	0.44501	626,430	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,090.94000	3.09094	2,821,910	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			7,753.61000	7.75361	7,312,190	11.66	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			462.01000	0.46201	647,950	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,036.93000	3.03693	2,772,420	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			479.46000	0.47946	669,940	12.87	0.00	0	1,2
R2048	On	04/08/2022	Bond Future	11.00	Put			2,983.47000	2.98347	2,723,500	12.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			22.88000	0.02288	41,490	11.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			1,795.18000	1.79518	2,135,820	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,186.15000	3.18615	3,072,230	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,825.37000	1.82537	2,167,430	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,148.84000	3.14884	3,036,340	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,765.44000	1.76544	2,104,650	13.33	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,224.01000	3.22401	3,108,660	13.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			5,489.33000	5.48933	5,249,120	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,471.58000	1.47158	1,693,030	12.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			5,442.83000	5.44283	5,204,480	12.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,495.08000	1.49508	1,718,620	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			5,396.43000	5.39643	5,160,170	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,448.06000	1.44806	1,667,650	12.14	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2048	On	04/05/2023	Bond Future	11.33	Call		2,302.40000	2.30240	2,665,840	12.81		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,204.71000	5.20471	5,102,190	12.81		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,329.17000	2.32917	2,694,260	12.82		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,164.30000	5.16430	5,063,430	12.82		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,356.38000	2.35638	2,722,550	12.83		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,124.42000	5.12442	5,024,630	12.83		0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>5,85</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>206,38</b>
R209	On	04/08/2022	Bond Future			11.02965	68.92273	11.10170	68.54624	12.20		0.00	0	23,43
R209	On	03/11/2022	Bond Future			11.18882	66.78542	11.26310	66.40556	12.42		0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.33178	67.90265	11.40841	67.51835	11.91		0.00	0	
R209	On	04/05/2023	Bond Future			11.44833	66.05253	11.52729	65.66308	11.96		0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>27,95</b>
R209	On	04/08/2022	Bond Future	10.57	Call		186.02000	0.18602	278,720	11.46		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,036.76000	3.03676	2,752,970	11.46		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		194.42000	0.19442	290,150	11.48		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,989.97000	2.98997	2,709,210	11.48		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		203.10000	0.20310	301,910	11.50		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,943.53000	2.94353	2,665,850	11.50		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		27.85000	0.02785	39,050	10.95		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,939.31000	9.93931	9,570,650	10.95		0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		122.75000	0.12275	159,850	10.81	1,118,950.00		7,000	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		7,023.94000	7.02394	6,681,180	10.81	46,768,260.00		7,000	6,00
R209	On	03/11/2022	Bond Future	11.00	Call		1,258.73000	1.25873	1,517,690	12.11		0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,618.21000	2.61821	2,497,310	12.11	17,481,170.00		7,000	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		1,280.99000	1.28099	1,541,030	12.12		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,588.08000	2.58808	2,468,260	12.12		0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		11.35000	0.01135	17,470	11.02	61,145.00		3,500	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,492.32000	11.49232	11,118,580	11.02		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,325.84000	1.32584	1,588,480	12.15		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,528.32000	2.52832	2,411,100	12.15		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,591.42000	2.59142	2,911,750	12.73		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,400.31000	1.40031	1,340,780	12.73		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		414.49000	0.41449	572,620	11.22		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,468.32000	4.46832	4,246,590	11.22		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		0.00000	0.00000	4,699,350	13.68		0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		0.00000	0.00000	712,890	13.68	4,990,230.00		7,000	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,303.31000	1.30331	1,564,740	12.14		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,558.07000	2.55807	2,439,640	12.14		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	02/02/2023	Bond Future	10.80	Put			4,247.59000	4.24759	4,029,270	11.08	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,072.00000	1.07200	1,234,830	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			4,319.31000	4.31931	4,097,840	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,089.45000	1.08945	1,253,760	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,283.33000	4.28333	4,063,340	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,107.07000	1.10707	1,273,050	11.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,831.95000	1.83195	2,110,190	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,927.57000	3.92757	3,816,360	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			1,790.15000	1.79015	2,065,990	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,988.56000	3.98856	3,874,950	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			1,810.87000	1.81087	2,088,030	11.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,957.85000	3.95785	3,845,560	11.61	0.00	0	
<b>Total R209 Option</b>												<b>70,419,755.00</b>	<b>31,500</b>	<b>26,00</b>
<b>Total For R209</b>												<b>70,419,755.00</b>	<b>31,500</b>	<b>53,95</b>
R210	On	04/08/2022	Bond Future			225.12792	225.12792	224.12496	224.12496			0.00	0	1,02
R210	On	03/11/2022	Bond Future			225.49759	225.49759	224.49637	224.49637			0.00	0	
R210	On	02/02/2023	Bond Future			229.31658	229.31658	228.30477	228.30477			0.00	0	
R210	On	04/05/2023	Bond Future			230.68378	230.68378	229.66700	229.66700			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			10.51498	83.57139	10.58322	83.24276		9.26	0.00	0	29,85
R213	On	03/11/2022	Bond Future			10.70474	81.25429	10.77548	80.92340		9.38	0.00	0	
R213	On	02/02/2023	Bond Future			10.87922	82.61228	10.95272	82.27824		9.03	0.00	0	
R213	On	04/05/2023	Bond Future			11.01305	80.64487	11.08928	80.30713		9.08	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>29,85</b>
R213	On	04/08/2022	Bond Future	9.88	Call			85.23000	0.08523	128,790	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,556.30000	3.55630	3,271,230	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			89.52000	0.08952	134,580	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,509.89000	3.50989	3,226,320	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			93.99000	0.09399	140,580	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,463.71000	3.46371	3,181,670	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			309.99000	0.30999	382,070	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,831.51000	4.83151	4,572,700	8.57	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			934.19000	0.93419	1,114,520	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,854.95000	2.85495	2,704,390	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			55.08000	0.05508	69,780	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,228.30000	8.22830	7,912,110	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			64.80000	0.06480	81,600	8.61	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			7,921.75000	7.92175	7,607,660	8.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.40	Call		986.15000	0.98615	1,171,180	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,762.78000	2.76278	2,616,920	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		414.45000	0.41445	527,190	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,238.82000	4.23882	4,020,670	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		657.82000	0.65782	808,800	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,450.21000	3.45021	3,270,300	8.90	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		951.26000	0.95126	1,133,220	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,823.94000	2.82394	2,675,010	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		968.70000	0.96870	1,152,110	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,793.34000	2.79334	2,645,860	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,307.15000	4.30715	4,133,450	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,838.32000	3.83832	3,690,760	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		140.79000	0.14079	175,620	8.32	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,825.99000	8.82599	8,526,780	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		632.38000	0.63238	735,460	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,056.42000	5.05642	4,825,460	8.31	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		847.45000	0.84745	1,007,790	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		647.42000	0.64742	661,670	10.32	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		859.48000	0.85948	1,022,920	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,271.33000	4.27133	4,100,730	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		871.63000	0.87163	1,038,180	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,235.67000	4.23567	4,068,180	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,045.27000	1.04527	1,231,750	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,174.77000	1.17477	1,372,360	8.64	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,589.94000	3.58994	3,453,490	8.64	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,051.42000	6.05142	6,399,710	10.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,863.22000	1.86322	2,101,710	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,471.20000	3.47120	3,371,950	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,882.85000	1.88285	2,122,380	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,445.52000	3.44552	3,347,310	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,902.89000	1.90289	2,143,160	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,420.27000	3.42027	3,322,800	8.93	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,26</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>35,13</b>
R214	On	04/08/2022	Bond Future			11.32702	65.77065	11.39381	65.41293	13.31	0.00	0	20,86
R214	On	03/11/2022	Bond Future			11.48205	63.44621	11.55090	63.08526	13.62	0.00	0	
R214	On	02/02/2023	Bond Future			11.62502	64.50691	11.69607	64.14176	13.08	0.00	0	
R214	On	04/05/2023	Bond Future			11.73705	62.44733	11.81015	62.07731	13.21	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>20,86</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R214	On	04/08/2022	Bond Future	10.97	Call		311.47000	0.31147	402,890	12.29		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,636.91000	2.63691	2,370,610	12.29		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		323.69000	0.32369	417,380	12.30		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,592.72000	2.59272	2,328,690	12.30		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		336.25000	0.33625	432,230	12.32		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,548.93000	2.54893	2,287,190	12.32		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,493.93000	1.49393	1,761,560	13.43		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,502.90000	2.50290	2,409,580	13.43		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,445.70000	1.44570	1,711,320	13.40		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,561.87000	2.56187	2,466,540	13.40		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,469.71000	1.46971	1,736,420	13.42		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,532.25000	2.53225	2,438,010	13.42		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,439.50000	4.43950	4,244,700	12.21		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,175.17000	1.17517	1,346,970	12.23		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,402.59000	4.40259	4,209,240	12.23		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,138.43000	1.13843	1,307,150	12.20		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,476.83000	4.47683	4,280,400	12.20		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,156.62000	1.15662	1,326,970	12.21		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,873.98000	1.87398	2,159,680	12.84		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,156.12000	4.15612	4,071,800	12.84		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,895.62000	1.89562	2,182,380	12.85		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,124.44000	4.12444	4,041,180	12.85		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,852.46000	1.85246	2,137,100	12.83		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,187.99000	4.18799	4,102,610	12.83		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>20,86</b>
<b>Total for Bond</b>												<b>247,178,905.17</b>	<b>33,315</b>	<b>1,372,47</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

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 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/08/2022 GOVI			818.07500	818.07500	815.01300	815.01300				0.00	0	1,1
GOVI On 03/11/2022 GOVI			830.14600	830.14600	827.04700	827.04700				0.00	0	
GOVI On 02/02/2023 GOVI			843.99800	843.99800	840.85500	840.85500				0.00	0	
GOVI On 04/05/2023 GOVI			860.08900	860.08900	856.89500	856.89500				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			42,470.00000	4.24700	11,850,000			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			42,570.00000	4.25700	11,950,000			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			42,670.00000	4.26700	12,050,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			66,170.00000	6.61700	97,160,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	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	820.41	Call		66,370.00000	6.63700	97,360,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		66,270.00000	6.62700	97,260,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		99,750.00000	9.97500	68,320,000		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		99,850.00000	9.98500	68,420,000		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		99,650.00000	9.96500	68,220,000		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		40,250.00000	4.02500	72,190,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		40,150.00000	4.01500	72,090,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		40,350.00000	4.03500	72,290,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,1</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>1,1</b>
AL37	On	04/08/2022	Index Future			822.52200	822.52200	822.01200	822.01200		0.00	0	
AL37	On	03/11/2022	Index Future			834.65800	834.65800	834.14900	834.14900		0.00	0	
AL37	On	02/02/2023	Index Future			848.58500	848.58500	848.07600	848.07600		0.00	0	
AL37	On	04/05/2023	Index Future			864.76400	864.76400	864.25400	864.25400		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			933.57800	933.57800	930.33200	930.33200		0.00	0	
AL7T	On	03/11/2022	Index Future			947.35300	947.35300	944.06900	944.06900		0.00	0	
AL7T	On	02/02/2023	Index Future			963.16100	963.16100	959.83100	959.83100		0.00	0	
AL7T	On	04/05/2023	Index Future			981.52500	981.52500	978.14100	978.14100		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			829.40900	829.40900	826.33800	826.33800		0.00	0	13
ALBI	On	03/11/2022	Index Future			841.64700	841.64700	838.54000	838.54000		0.00	0	
ALBI	On	02/02/2023	Index Future			855.69100	855.69100	852.53900	852.53900		0.00	0	
ALBI	On	04/05/2023	Index Future			872.00600	872.00600	868.80300	868.80300		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			323.13200	323.13200	320.62400	320.62400		0.00	0	73



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV	On	03/11/2022			327.98000	327.98000	325.43700	325.43700				0.00	0	
IGOV	On	02/02/2023			333.53000	333.53000	330.94700	330.94700				0.00	0	
IGOV	On	04/05/2023			339.96600	339.96600	337.33600	337.33600				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>91</b>
JIBAR F	On	20/07/2022			5.07500	94.92500	5.08500	94.91500				0.00	0	
JIBAR F	On	17/08/2022			5.60000	94.40000	5.56000	94.44000				0.00	0	
JIBAR F	On	21/09/2022			5.76500	94.23500	5.73500	94.26500				0.00	0	
JIBAR F	On	19/10/2022			6.19000	93.81000	6.14000	93.86000				0.00	0	
JIBAR F	On	16/11/2022			6.30000	93.70000	6.25000	93.75000				0.00	0	
JIBAR F	On	21/12/2022			6.72500	93.27500	6.66500	93.33500				0.00	0	
JIBAR F	On	15/03/2023			7.20000	92.80000	7.12000	92.88000				0.00	0	
JIBAR F	On	21/06/2023			7.62500	92.37500	7.60500	92.39500				0.00	0	
JIBAR F	On	20/09/2023			7.90500	92.09500	7.73000	92.27000				0.00	0	
JIBAR F	On	20/12/2023			7.91000	92.09000	7.93000	92.07000				0.00	0	
JIBAR F	On	20/03/2024			8.18500	91.81500	8.15000	91.85000				0.00	0	
JIBAR F	On	19/06/2024			8.09500	91.90500	8.21500	91.78500				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>247,178,905.17</b>	<b>33,315</b>	<b>1,374,81</b>	
ABCPI3	On	07/12/2023			2.09800	322.38045	2.24800	321.33293				0.00	0	
<b>Total ABCPI3 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>												<b>0.00</b>	<b>0</b>	
ABF001	On	13/09/2026				100.24037		100.18896				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				101.72538		101.67187				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			9.65000	99.92235	9.65000	99.84477				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			11.65000	87.24665	11.70500	86.89027				0.00	0	
<b>Total ABF005 SPOT</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABF005</b>									<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond				100.49737		100.43982			0.00	0	
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond				100.18648		100.13165			0.00	0	
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond				101.07336		101.02729			0.00	0	
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond				100.96144		100.91525			0.00	0	500,000,00
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN22 On 30/05/2024 Spot Bond				102.00616		101.95822			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>	
ABFN23 On 25/05/2027 Spot Bond				102.89756		102.84338			0.00	0	4,250,000,00
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,250,000,00</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>	<b>4,250,000,00</b>
ABFN25 On 17/10/2024 Spot Bond				102.04653		101.99628			0.00	0	
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	
ABFN26 On 17/10/2029 Spot Bond				104.41563		104.35574			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>	
ABFN28 On 29/08/2023 Spot Bond				101.12253		101.07654			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>	
ABFN29 On 29/08/2025 Spot Bond				101.06657		101.01628			0.00	0	
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>	
ABFN30 On 29/08/2028 Spot Bond				101.39178		101.33814			0.00	0	
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>	
ABFN31 On 15/11/2023 Spot Bond				100.88255		100.83322			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond				101.02612		100.97625				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				101.04473		100.99539				0.00	0	150,000,00
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
ABFN3: On 07/02/2026 Spot Bond				100.62578		100.57355				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				101.95843		101.90409				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				100.20266		100.15582				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond				100.35156		100.30295				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				100.17183		100.12168				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond				99.79574		99.74492				0.00	0	100,000,00
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN4: On 14/10/2022 Spot Bond				101.09592		101.04679				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				101.12416		101.07388				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				101.14438		101.09327				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABFN4 On 24/06/2025 Spot Bond				100.04908		99.99995				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond				100.64010		100.59484				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				100.54441		100.49646				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				100.13297		100.08682				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				99.59251		99.54356				0.00	0	100,000,00
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN5 On 30/03/2028 Spot Bond				99.99452		99.94434				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				99.78739		99.73680				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				100.60017		100.55069				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				100.62066		100.56970				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				100.63778		100.58560				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				102.21665		102.15210				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond				100.72826		100.67024				0.00	0	3,234,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,234,000,00</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 ABJ02</b>										0.00	0	3,234,000,00
ABJ03 On 14/09/2024 Spot Bond				100.52551		100.46541				0.00	0	
<b>Total ABJ03 SPOT</b>										0.00	0	
<b>Total For ABJ03</b>										0.00	0	
ABJ04 On 30/03/2025 Spot Bond				99.98911		99.93019				0.00	0	
<b>Total ABJ04 SPOT</b>										0.00	0	
<b>Total For ABJ04</b>										0.00	0	
ABJ05 On 30/03/2027 Spot Bond				99.93770		99.87534				0.00	0	
<b>Total ABJ05 SPOT</b>										0.00	0	
<b>Total For ABJ05</b>										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.67000	153.54570	6.81000	152.97311				0.00	0	
<b>Total ABKI04 SPOT</b>										0.00	0	
<b>Total For ABKI04</b>										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	41.46105	100.00000	41.14735				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										0.00	0	
<b>Total For ABKI04/I2025</b>										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.42000	162.27216	2.56000	161.51458				0.00	0	
<b>Total ABN61 SPOT</b>										0.00	0	
<b>Total For ABN61</b>										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.47000	214.78689	3.54000	213.72719				0.00	0	
<b>Total ABN62 SPOT</b>										0.00	0	
<b>Total For ABN62</b>										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.43000	237.51810	4.52000	235.23876				0.00	0	
<b>Total ABN63 SPOT</b>										0.00	0	
<b>Total For ABN63</b>										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.27000	102.80171	7.26000	102.74849				0.00	0	
<b>Total ABN67 SPOT</b>										0.00	0	
<b>Total For ABN67</b>										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.53500	107.36398	8.55000	107.23302				0.00	0	
<b>Total ABN79 SPOT</b>										0.00	0	
<b>Total For ABN79</b>										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.80000	102.64787	5.79000	102.60385				0.00	0	
<b>Total ABS15 SPOT</b>										0.00	0	
<b>Total For ABS15</b>										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.22500	107.58711	8.24000	107.47124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.94500	108.42250	8.96000	108.27942				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			6.24000	106.72425	6.23000	106.68309				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			8.99000	101.90564	9.00500	101.78112				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	14.17429	100.00000	14.08090				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			1.20800	326.40855	1.35800	325.36834				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.41000	104.21162	11.42500	104.08930				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				100.14280		100.08236				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				100.13906		100.08024				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				100.06048		100.00155				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				100.13902		100.08036				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				100.13902		100.08036				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond				100.14225		100.08221				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond				100.14225		100.08221				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				177.85702		177.52271				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				180.22337		179.86163				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				100.13301		100.07694				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				100.72104		100.67084				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				100.67071		100.61983				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				100.88981		100.83893				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				101.62655		101.57331				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				102.48975		102.43555				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				103.49327		103.44460				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				105.49301		105.43780				0.00	11,600,000	5,500,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>11,600,000</b>	<b>5,500,000</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 AGT01</b>										<b>0.00</b>	<b>11,600,000</b>	<b>5,500,000</b>
AGT02 On 28/11/2024 Spot Bond				105.24110		105.18110				0.00	60,800,000	18,500,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>60,800,000</b>	<b>18,500,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>60,800,000</b>	<b>18,500,000</b>
AGT03 On 05/06/2025 Spot Bond				103.93616		103.87218				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				104.75455		104.68549				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond				101.08557		101.03295				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				101.12307		101.06879				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			8.83500	99.70714	8.85000	99.58656				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				101.17954		101.12279				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				101.36771		101.30267				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				101.60275		101.52736				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				100.98668		100.93840				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				100.62565		100.57193				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			7.80500	105.63752	7.79500	105.58161				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond				100.59239		100.54154				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				100.65415		100.59797				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				100.69212		100.63267				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				101.38552		101.30626				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				100.63983		100.59017				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond				101.01775		100.96563				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				100.65405		100.59788				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				100.69200		100.63256				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				100.95703		100.87471				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				100.75330		100.70078				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				100.83574		100.78345				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B On 21/08/2025 Spot Bond				100.67303		100.61522				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond				100.65879		100.60221				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				100.71097		100.64989				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				100.69295		100.63342				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				101.49461		101.40698				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				100.98535		100.90058				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			7.96000	104.79747	7.95000	104.73872				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			8.40700	102.18368	8.39700	102.13275				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			12.49500	88.44517	12.55500	88.08679				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			5.50000	193.25309	5.57000	192.28723		3,850,000,000,000.00		700,000,000	700,000,000	
<b>Total AIRL01 SPOT</b>								<b>3,850,000,000,000.00</b>		<b>700,000,000</b>	<b>700,000,000</b>	
<b>Total For AIRL01</b>								<b>3,850,000,000,000.00</b>		<b>700,000,000</b>	<b>700,000,000</b>	
APF06 On 24/08/2022 Spot Bond				100.72669		100.67336				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				100.00011		99.94525				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond				101.07916		101.02197				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond				100.25808		100.20298				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				100.04762		100.04375				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				100.71936		100.65587				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				100.98051		100.91385				0.00	200,000,000	100,000,000
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For APF16</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN02 On 07/12/2033 Spot Bond			4.78000	251.91370	4.87000	249.57719				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			5.28000	219.73812	5.37000	217.64096				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			4.34000	205.22757	4.41000	204.20572				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 30/06/2022 Spot Bond				99.94378		99.88745				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			4.78000	119.26465	4.85500	118.01044				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond				104.34872		104.28246				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				100.51384		100.45745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.15173		100.08765				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				100.12165		100.06929				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				100.68935		100.63348				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				100.72249		100.66530				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				100.65225		100.59623				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				100.26807		100.21066				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				100.00002		99.94581				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				100.13188		100.07630				0.00	0	300,000,00
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ASN31 On 20/12/2023 Spot Bond				100.83424		100.76913				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			4.13500	113.48878	4.21500	112.77916				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			4.90500	104.90506	4.96000	104.22952				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond				100.28581		100.23345				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 20/06/2024 Spot Bond				100.32101		100.26232				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 09/05/2024 Spot Bond				100.82437		100.76717				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 20/06/2024 Spot Bond				99.58427		99.52852				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>	
ASN337 On 31/01/2038 Spot Bond			4.89000	117.66851	4.96500	116.43289				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>	
ASN341 On 20/06/2024 Spot Bond				100.13371		100.07732				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>	
ASN346 On 20/06/2024 Spot Bond				100.12335		100.07142				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>	
ASN351 On 20/06/2024 Spot Bond				100.29478		100.23990				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>	
ASN354 On 20/06/2024 Spot Bond				100.12901		100.07464				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 20/06/2024 Spot Bond				100.12901		100.07464				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>	
ASN365 On 30/08/2024 Spot Bond				100.52178		100.46581				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>	
ASN369 On 20/06/2024 Spot Bond				100.34773		100.28491				0.00	0	400,000.00
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</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 ASN369</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ASN37: On 20/12/2024 Spot Bond				100.30477		100.25192				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond				100.79796		100.74514				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond				102.15219		102.10267				0.00	0	180,000,00
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
ASN38: On 15/03/2023 Spot Bond				100.21985		100.16526				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>	
ASN38: On 15/03/2023 Spot Bond				100.21985		100.16526				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>	
ASN38: On 20/12/2022 Spot Bond				100.46358		100.40592				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>	
ASN38: On 20/12/2024 Spot Bond				100.12783		100.07395				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>	
ASN39: On 20/11/2022 Spot Bond				100.65854		100.60643				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>	
ASN39: On 17/12/2025 Spot Bond				100.18261		100.12890				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				100.12708		100.07352				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				100.14587		100.08421				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				100.37404		100.32031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 29/10/2020 Spot Bond				101.01535						0.00	0	
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				103.55628		103.50316				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				100.01983		100.03284				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				100.02198		100.03359				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				100.13274		100.02704				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				100.61332		100.55524				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				103.50944		103.41605				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				101.06684		101.01505				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond				101.07627		101.02406				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	103.79857	9.39500	103.71962				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	103.49319	10.90500	103.40365				0.00	0	250,000,00
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</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 ASN470</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
ASN47: On 31/07/2023 Spot Bond				100.86675		100.81663			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				101.00740		100.95007			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				100.84372		100.75069			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				100.27945		100.21574			0.00	0	
<b>Total ASN480 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>									<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond				102.01500		101.44883			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	103.40590	10.63000	103.31863			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				100.79107		100.69804			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				100.21396		100.16503			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				100.21396		100.16503			0.00	0	
<b>Total ASN498 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond				100.41669		100.32371			0.00	0	
<b>Total ASN507 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			10.23000	95.80757	10.24500	95.67774		568,788,000,000.00		55,600,000	14,100,00
<b>Total ASN508 SPOT</b>								<b>568,788,000,000.00</b>		<b>55,600,000</b>	<b>14,100,00</b>
<b>Total For ASN508</b>								<b>568,788,000,000.00</b>		<b>55,600,000</b>	<b>14,100,00</b>
ASN50: On 21/12/2026 Spot Bond			9.41000	95.71487	9.42500	95.59031		0.00		0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			9.96000	94.45906	9.97500	94.33247				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN511 On 21/12/2026 Spot Bond			9.96000	94.45906	9.97500	94.33247				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN520 On 31/07/2022 Spot Bond			9.10000	103.67121	9.10000	103.59438				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN521 On 31/07/2024 Spot Bond			11.05000	104.46436	11.05000	104.37129				0.00	0	80,000,00
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ASN530 On 31/07/2024 Spot Bond			11.00000	104.44427	11.00000	104.35162				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 31/01/2024 Spot Bond			10.50000	104.24322	10.50000	104.15485				0.00	0	100,000,00
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN531 On 31/01/2024 Spot Bond			10.50000	104.24322	10.50000	104.15485				0.00	0	100,000,00
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN540 On 02/04/2026 Spot Bond				99.86228		99.80303				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 31/01/2030 Spot Bond				100.90196		100.84632				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>	
ASN542 On 28/11/2022 Spot Bond				100.73448		100.67028				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>	
ASN543 On 31/07/2023 Spot Bond			10.60000	104.28343	10.60000	104.19421				0.00	0	205,000,00
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>205,000,00</b>
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	<b>205,000,00</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
ASN557 On 31/01/2024 Spot Bond			10.47000	104.23114	10.47000	104.14303				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>	
ASN558 On 31/01/2024 Spot Bond			10.55000	104.26332	10.55000	104.17452				0.00	0	275,000,00
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>275,000,00</b>
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	<b>275,000,00</b>
ASN560 On 05/02/2024 Spot Bond				102.62798		102.58140				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>	
ASN568 On 24/04/2025 Spot Bond				101.11682		101.05782				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>	
ASN569 On 04/09/2024 Spot Bond				100.39277		100.33636				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>	
ASN575 On 13/02/2023 Spot Bond				100.00691		99.94821				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>	
ASN579 On 20/12/2022 Spot Bond				100.12340		100.07146				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>	
ASN580 On 13/02/2023 Spot Bond				100.36916		100.31760				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>	
ASN583 On 14/11/2022 Spot Bond				101.44970		101.40134				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN587 On 18/03/2024 Spot Bond				100.41434		100.29098				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>	
ASN595 On 31/01/2023 Spot Bond			9.22000	103.72811	9.22000	103.65066				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>	
ASN596 On 11/04/2023 Spot Bond				101.23621		101.18379				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond				101.17547		101.11942				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				100.99370		100.94294				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				101.05852		101.00232				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				100.62351		100.55661				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				99.90211		99.84822				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				101.08902		101.02308				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				99.96914		99.90233				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				100.99474		100.93041				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				100.11559		100.01829				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond				100.73461		100.66528				0.00	0	80,000,00
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
ASN61: On 11/05/2023 Spot Bond				100.99839		100.92791				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				100.11028		100.01562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.62629		100.55658				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				99.86923		99.81296				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				100.14406		100.08321				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				100.15610		100.08992				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				100.44225		100.37876				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				101.10225		101.03428				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				100.28828		100.22669				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				101.34367		101.28944				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>	
ASN65: On 31/03/2032 Spot Bond				99.93584		99.87202				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				100.59517		100.53751				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				100.69667		100.63614				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond				99.86622		99.80866				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				99.96216		99.90551				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				100.15031		100.08664				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				100.15591		100.08981				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				100.62790		100.55795				0.00	0	354,000,00
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>354,000,00</b>
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	<b>354,000,00</b>
ASN68: On 22/06/2026 Spot Bond				100.15769		100.06297				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				99.93355		99.86732				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				100.96292		100.90786				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				101.03395		100.97107				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond				101.31191		101.25650				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				101.02161		100.95880				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				100.13723		100.07922				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond				100.13817		100.07975				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				100.12524		100.07249				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				100.84547		100.78695				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				101.02115		100.94656				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				100.74937		100.68473				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				99.93501		99.87040				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				100.29340		100.22014				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				99.95598		99.91185				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				99.95153		99.90303				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond				100.27129		100.21335				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				101.17362		101.11658				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				100.41386		100.35444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN733 On 31/07/2026 Spot Bond				100.99952		100.93852				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>	
ASN735 On 28/02/2026 Spot Bond				100.57542		100.51133				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>	
ASN736 On 31/03/2026 Spot Bond				99.93548		99.87111				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>	
ASN737 On 20/06/2026 Spot Bond				100.13256		100.07657				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>	
ASN742 On 20/06/2026 Spot Bond				100.13443		100.07763				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond				100.91961		100.83789				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond				100.94683		100.88871				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond				100.14235		100.07208				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond				100.13524		100.06854				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			9.66384	103.15347	9.67884	103.01909				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond				100.29353		100.22030				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79( On 31/01/2024 Spot Bond			10.20000	103.86433	10.20000	103.75599				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				101.07408		101.00897				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				100.93937		100.88167				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				100.94089		100.88310				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				100.24752		100.18585				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				100.10271		100.01181				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				101.27926		101.23515				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				99.81214		101.58054				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				101.31620		101.27082				0.00	0	
<b>Total ASN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN819</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 02/04/2026 Spot Bond				99.87186		99.81671				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				101.25614		101.20524				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				101.34583		101.29153				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82: On 31/01/2037 Spot Bond				102.01153		101.89316				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				101.33489		101.28100				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				101.62354		101.55666				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				101.61917		101.55248				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				101.50205		101.43626				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				101.28993		101.23285				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				101.28993		101.23285				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				101.33278		101.26750				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				100.19822		100.14260				0.00	0	200,000,00
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ASN83: On 21/04/2027 Spot Bond				101.11359		101.05772				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond				101.10445		101.04899				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond				101.10445		101.04899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 22/04/2027 Spot Bond				101.15582		101.09763				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 25/04/2042 Spot Bond				102.48680		102.35762				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond				100.88422		100.83505				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond				100.89263		100.84306				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 26/10/2022 Spot Bond				100.91788		100.86706				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond				101.13603		101.07211				0.00	0	
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN84 On 29/04/2025 Spot Bond				101.12800		101.06449				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN85 On 20/06/2027 Spot Bond				100.13265		100.07666				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>	
ASN85 On 20/06/2025 Spot Bond				100.13654		100.07893				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				100.66077		100.59664				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				100.56389		100.50196				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86( On 01/06/2027 Spot Bond				100.00000		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				100.46295		100.40593				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				100.83623		100.71550				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				100.62103		100.52197				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				100.33202		100.27640				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				100.33202		100.27640				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				100.28099		100.23391				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				100.24104		100.18586				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				100.24104		100.18586				0.00	0	
<b>Total ASN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN868</b>										<b>0.00</b>	<b>0</b>	
ASN86( On 30/09/2027 Spot Bond				100.25942		100.20281				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				100.19644		100.14733				0.00	0	
<b>Total ASN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN870</b>										<b>0.00</b>	<b>0</b>	
ASN87( On 21/06/2027 Spot Bond				100.10839		100.05489				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond				100.93787		100.89259				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				100.63494		100.58040				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				99.95146		99.90280				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			7.12000	100.06714	7.13500	99.99154				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				102.36637		102.31712				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				102.23526		102.19013				0.00	500,000,000	650,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>650,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>500,000,000</b>	<b>650,000,000</b>
BAYA64 On 30/09/2022 Spot Bond				99.92550		99.85107				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			9.16000	101.36531	9.15000	101.29707				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>	
BAYA72 On 31/03/2026 Spot Bond			12.02000	103.35702	12.03500	103.21359				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>	
BAYA74 On 01/07/2024 Spot Bond				98.39400		98.32553				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond				99.92211		101.85497				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>	
BAYA76 On 01/07/2022 Spot Bond				101.78118		101.71926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				99.66556		99.59658				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				100.03187		99.95660				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				100.53927		100.46942				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				99.61206		99.54242				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				99.92165		99.84323				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				100.16885		100.09403				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				100.03764		99.95998				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				99.92460		99.85018				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				99.92060		99.84219				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond				99.97617		99.90230				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond				100.07912		100.00145				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond				102.98739		102.92583				0.00	0	100,000,00
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA89 On 30/06/2024 Spot Bond				98.92272		98.85602				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				100.08356		100.00781				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				99.92768		99.85527				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				99.92519		99.85078				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				99.92723		99.85483				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				99.91054		99.82213				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				100.18868		100.10206				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				99.90887		99.81848				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>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond				99.91139		99.82297				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond				100.04816		99.96395				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2023 Spot Bond				100.18829		100.09813				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>	
BAYB2 On 30/09/2024 Spot Bond				99.91091		99.82251				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.96500	97.76976	8.98000	97.63421				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>	
BDX21 On 05/08/2033 Spot Bond				100.99727		100.93425				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				100.68645		100.63468				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				100.35970		100.30241				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				100.69505		100.63877				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond				100.22156		100.15642				0.00	0	170,000,00
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
BDX36 On 01/02/2030 Spot Bond				98.63209		98.52947				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				78.90179		78.78816				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond				95.43835		95.34437				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				81.32129		81.22791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.95000	104.35934	7.94000	104.29419				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond				100.54765		100.47884				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				104.48413		104.42737				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				100.42565		100.37728				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond				103.28477		103.23170				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond				101.23035		101.17717				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond				99.95884		99.91754				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				101.08497		101.03644				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			6.70000	104.87856	6.69000	104.83567				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond				100.20127		100.15103				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond				101.04714		101.00168				0.00	0	1,005,700,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,005,700,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>1,005,700,00</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
BID15 On 28/10/2024 Spot Bond				100.83560		100.78445			0.00	300,000,000	300,000,000
<b>Total BID15 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For BID15</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,000</b>
BID16 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		075,000,000,000,000.00	70,750,000,000	45,600,000,000	
<b>Total BID16 SPOT</b>								<b>'5,000,000,000,000.00</b>	<b>70,750,000,000</b>	<b>45,600,000,000</b>	
<b>Total For BID16</b>								<b>'5,000,000,000,000.00</b>	<b>70,750,000,000</b>	<b>45,600,000,000</b>	
BID17 On 24/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		038,000,000,000,000.00	70,380,000,000	62,600,000,000	
<b>Total BID17 SPOT</b>								<b>8,000,000,000,000.00</b>	<b>70,380,000,000</b>	<b>62,600,000,000</b>	
<b>Total For BID17</b>								<b>8,000,000,000,000.00</b>	<b>70,380,000,000</b>	<b>62,600,000,000</b>	
BNPP0 On 31/01/2024 Spot Bond				101.11154		101.04885		0.00	0	0	
<b>Total BNPP01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond				101.45696		101.39492		0.00	0	0	
<b>Total BNPP02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond				98.20200		98.20200		0.00	0	0	
<b>Total BNPP04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP04</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond				89.61100		89.61100		0.00	0	0	
<b>Total BNPP05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond				61.54300		61.54300		0.00	0	0	
<b>Total BNPP06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond				47.74800		47.74800		0.00	0	0	
<b>Total BNPP09 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP09</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond				54.25000		54.25000		0.00	0	0	
<b>Total BNPP13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP1 On 05/07/2022 Spot Bond				101.22226		101.17808		0.00	0	0	
<b>Total BNPP19 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BNPP19</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
BNPP2 On 16/08/2022 Spot Bond				100.55736		100.51063		0.00	0	0	
<b>Total BNPP20 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 BNPP20</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 13/09/2022 Spot Bond				100.21353		100.16777				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				100.20390		100.15685				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				101.36117		101.31055				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				100.68334		100.63618				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				100.36084		100.30875				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				100.83683		100.79099				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				101.65480		101.60282				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				100.94247		100.89235				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				101.40189		101.35060				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				100.82410		100.77257				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				100.85406		100.80088				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				100.57928		100.53375				0.00	300,000,000	150,000,000

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 BPPF31 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For BPPF31</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
BPPF3: On 24/08/2024 Spot Bond				100.82490		100.77596				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				100.75667		100.70885				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				99.96390		99.90967				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				101.01164		100.95607				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				100.67226		100.61909				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				100.85962		100.80998				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			8.46000	103.95728	8.47500	103.87223				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			8.71000	105.59693	8.72500	105.49567				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			9.31000	107.47597	9.32500	107.35986				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.73000	103.29802	10.74500	103.17637				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				101.28795		101.21089				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				100.66988		100.59800				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				100.71121		100.63486				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				101.45183		101.37669				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				101.53736		101.45809				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	104.29700	4.77000	104.29700				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				101.07200		101.07200				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				100.05023		99.98786				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			7.71500	107.32627	7.70500	107.27655				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	109.46300	8.70700	109.46300				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				101.14928		101.07640				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 Interest
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 26/07/2022 Spot Bond				101.12242		101.06218				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				103.53237		103.48030				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	102.14160	10.98000	102.05263				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				106.52500		106.52500				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	107.89700	6.50000	107.89700				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				102.88900		102.88900				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				100.13186		100.07628				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				100.71789		100.65997				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				100.71219		100.65467				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			5.12000	151.79590	5.26000	151.06172				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			5.56000	150.16779	5.70000	149.43740				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				100.75457		100.68952				0.00	0	

Contract Details	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			6.96000	103.96046	6.95000	103.90234				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 29/08/2022 Spot Bond				100.62982		100.57362				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			7.36000	108.51027	7.35000	108.46701				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				102.02250		101.96894				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				101.40445		101.34539				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				101.47796		101.41600				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				101.04953		100.98592				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				101.25977		101.20562				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				100.22284		100.15954				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>	
CLN51( On 11/10/2022 Spot Bond				101.55871		101.50081				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
CLN511 On 14/11/2022 Spot Bond				98.89059		98.82304				0.00	280,000,000	140,000,000
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
CLN516 On 15/09/2022 Spot Bond			9.96000	102.73723	9.96000	102.65499				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.52465	10.01000	101.44396				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond				100.66665		100.60604				0.00	0	50,000,000
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CLN519 On 30/06/2022 Spot Bond			9.60000	99.92116	9.60000	99.84244				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>	
CLN520 On 12/03/2023 Spot Bond				100.26002		100.20451				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond				100.56749		100.51253				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.68472	9.20000	102.60855				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond				101.48134		101.42652				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond				101.26287		101.20753				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond				101.54076		101.48533				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond				100.74749		100.68848				0.00	0	250,000,000
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,000</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 CLN528</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
CLN53 On 12/03/2023 Spot Bond				100.26002		100.20451				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond				100.14136		100.08173				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond				101.23622		101.17699				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			10.19000	104.97284	10.20500	104.84763				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond				100.58335		100.52058				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond				101.05660		101.00048				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond				101.39631		101.33003				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond				146.84200		146.30000				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond				102.81870		102.76175				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.66000	104.67033	9.67500	104.53772				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			9.71000	103.28538	9.72500	103.16975				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			9.80000	102.26102	9.81500	102.13868				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond				307.96029		307.37697				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				98.81318		98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond				100.73605		100.67682				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond				100.75321		100.69728				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond				100.65022		100.59287				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond				101.53745		101.46495				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				120.41900		119.86300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond				100.80395		100.74595				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.16254	10.19000	101.08060				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.66000	102.65904	9.67500	102.53729				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond				101.12795		101.07234				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				100.74996		100.69820				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				103.23838		103.17296				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				100.39625		100.33935				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				100.75925		100.70412				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			9.89000	101.47804	9.90500	101.35587				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				100.79071		100.73232				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				100.76308		100.70771				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				100.22461		100.16882				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				100.15251		100.08803				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond				101.18893		101.13176				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond				99.86640		99.80892				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond				100.79542		100.73905				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond				100.21945		100.15496				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2024 Spot Bond				101.20326		101.14547				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 31/05/2024 Spot Bond				100.50085		100.44512				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond				102.70918		102.65115				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/06/2026 Spot Bond				100.31735		100.26084				0.00	0	330,000,00
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
CLN58 On 18/06/2024 Spot Bond				100.13154		100.07633				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 16/09/2025 Spot Bond				102.29029		102.23236				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond				101.98410		101.92163				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond			3.54000	124.32798	3.68000	123.73885				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 24/11/2024 Spot Bond				100.83565		100.77982				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 27/06/2022 Spot Bond				100.00000		99.94781				0.00	0	410,000,00

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 CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
CLN595 On 24/11/2024 Spot Bond				100.64102		100.58449				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	100.83093	9.16000	100.75733				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				99.87298		101.40283				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				100.29343		100.24116				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 18/06/2024 Spot Bond				100.13154		100.07633				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				100.13154		100.07633				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				100.82600		100.82600				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	103.41447	8.74500	103.34115				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				100.81008		100.75775				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond				100.71584		100.66237				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond				104.39710		104.33513				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond				101.22686		101.16803				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				100.64921		100.59345				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	101.45403	9.32000	101.37830				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond				101.02959		100.97749				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				100.36849		100.31280				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				100.63031		100.57618				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				100.76688		100.71295				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				99.96679		101.34563				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				97.22300		97.22300				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond				101.91923		101.86629				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond				100.33555		100.27624				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				100.55087		100.49778				0.00	320,000,000	160,000,000
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>320,000,000</b>	<b>160,000,000</b>
CLN619 On 28/10/2024 Spot Bond				100.94816		100.89478				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				101.01119		100.95958				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2022 Spot Bond				100.91913						0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond				96.51400		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				101.07377		101.01683				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			6.92000	104.95151	6.91000	104.89808				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				100.73157		100.66833				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				91.44085		91.40166				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			12.58500	83.29096	12.65000	82.86997				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				100.69047		100.63818				0.00	0	

Contract Details	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			10.36000	101.07416	10.37500	100.95061				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				100.72840		100.66540				0.00	0	170,000,00
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
CLN63( On 21/11/2022 Spot Bond				100.64301		100.59009				0.00	0	80,000,00
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN63( On 09/10/2034 Spot Bond				101.67680		101.60698				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				100.81067		100.75429				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				103.43753		103.37718				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				100.62551		100.57179				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				100.72523		100.66248				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				100.98242		100.92244				0.00	0	140,000,00
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
CLN64( On 19/08/2025 Spot Bond				100.78863		100.72097				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				101.09129		101.03842				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
CLN644 On 21/11/2024 Spot Bond				100.62836		100.57439				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond				100.12941		100.07509				0.00	0	150,000,00
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
CLN646 On 29/01/2024 Spot Bond				101.22916		101.17263				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond				100.12960		100.07520				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond				100.85967		100.79729				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond				100.49567		100.44053				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond				100.72523		100.66248				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond				100.58753		100.53542				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond				100.72523		100.66248				0.00	0	10,000,000,00
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond				100.14100		100.14100				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>	
CLN656 On 20/06/2025 Spot Bond				100.15533		100.08963				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 Interest
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN65: On 13/10/2026 Spot Bond				102.11410		102.04010				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				100.65433		100.59905				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				99.06400		99.22300				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				99.99700		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				115.24800		114.68100				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				140.68100		140.15800				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				100.72909		100.66977				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				99.85141		101.65761				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				100.86464		100.79109				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				104.70104		104.64788				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				101.54364		101.48505				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				100.60187		100.54357				0.00	0	

Contract Details	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				100.79919		100.73072				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			4.25046	125.85930	4.25046	125.85930				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			4.25046	125.86011	4.25046	125.86011				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				100.81503		100.74533				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond				100.85725		100.78428				0.00	0	120,000,00
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
CLN677 On 21/12/2026 Spot Bond				100.11238		100.01667				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				100.69159		100.64049				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				100.82876		100.75799				0.00	0	100,000,00
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN681 On 07/12/2023 Spot Bond				100.34416		100.29212				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				100.10833		100.01469				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				100.11092		100.01600				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				100.98045		100.92408				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				100.12844		100.02476				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				100.12823		100.02454				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				100.11479		100.01789				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 01/07/2022 Spot Bond				100.00000		99.95015				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				100.11497		100.01805				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				100.90073		100.82812				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	87.25033	11.19500	87.25033				0.00	0	140,000,00
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
CLN698 On 31/08/2024 Spot Bond			11.45500	85.72838	11.45500	85.72838				0.00	0	100,000,00
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN699 On 21/12/2026 Spot Bond				105.86497		105.86497				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				100.45675		100.40596				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				100.68913		100.63851				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	86.41019	10.86000	86.41019				0.00	0	130,000,00
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
CLN702 On 12/02/2025 Spot Bond				101.12782		101.07143				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	87.81645	11.10000	87.81645				0.00	0	650,000,00
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
CLN705 On 19/08/2025 Spot Bond				100.87835		100.80375				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				100.25242		100.19854				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				100.11239		100.01661				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	84.19523	11.19500	84.19523				0.00	0	100,000,00
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CLN710 On 31/01/2024 Spot Bond			11.15500	84.43897	11.15500	84.43897				0.00	0	370,000,00
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
CLN711 On 11/03/2023 Spot Bond				100.19914		100.14892				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				100.65940		100.60963				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				100.11303		100.01693				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				100.11303		100.01693				0.00	0	

Contract Details	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				100.11303		100.01693				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	83.23105	11.35500	83.23105				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				100.23159		100.18218				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	82.22528	11.52500	82.22528				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	82.54860	11.47000	82.54860				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				100.42932		100.37970				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	83.26092	11.35000	83.26092				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				100.10518		100.01299				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				100.10518		100.01299				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				100.10518		100.01299				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				100.10678		100.01380				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				100.10678		100.01380				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				100.10678		100.01380				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	85.76798	10.94000	85.76798				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	86.80989	10.77500	86.80989				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	87.45083	10.67500	87.45083				0.00	0	110,000,00
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
CLN733 On 21/12/2027 Spot Bond				100.00000		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				100.23538		100.18516				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	96.44955	9.25000	96.44955				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				100.61182		100.55491				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				100.14977		100.08650				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				108.37200		107.82800				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	95.12433	9.51000	95.12433				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				100.71465		100.65272				0.00	0	50,000,00
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
CLN74 On 31/03/2032 Spot Bond				99.93263		101.84185				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				101.80250		101.80250				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				97.31600		97.31600				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				101.30345		101.23973				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				100.59930		100.53260				0.00	0	80,000,00
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN74 On 21/12/2022 Spot Bond				100.11491		100.01799				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				101.05910		100.99481				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				100.00000		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				100.25053		100.19706				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond				99.93241		101.35510				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				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 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				100.00000		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	102.99007	7.40000	102.92790				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				99.26858		99.26858				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				100.00000		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				100.00000		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				100.00000		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				100.20674		100.11911				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				100.20128		100.11599				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				101.83109		101.74057				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				100.00000		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				100.84346		100.79215				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				101.01648		100.96313				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	94.82191	9.57000	94.82191				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	102.99007	7.40000	102.92790				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				100.00000		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				100.07807		100.01936				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				103.22531		103.22531				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				97.44858		97.44858				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	83.09582	10.39000	83.09582				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	89.14852	10.88000	89.14852				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				100.57374		100.51221				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				101.09889		101.03242				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			6.51000	121.30834	6.59000	120.62744				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 Interest
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond				100.53902		100.47901				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				103.64290		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				100.64099		100.56958				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				100.91692		100.86045				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				100.92440		100.86752				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	103.73704	10.65000	103.64788				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				101.06656		101.00185				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				100.96182		100.90288				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				100.97829		100.91844				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				99.93746		101.70951				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				100.10191		100.01141				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				99.93746		101.70951				0.00	0	

Contract Details	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				103.73900		103.73900				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				103.60268		103.60268				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				101.06671		101.00201				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				99.12300		99.12300				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				101.06671		101.00201				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				95.95768		95.92674				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				101.06671		101.00201				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				101.06671		101.00201				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				99.93752		101.70957				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				101.06671		101.00201				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				101.06685		101.00214				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				101.07391		101.00879				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				101.07391		101.00879				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				100.57906		100.51456				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				88.55718		88.55718				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				100.00000		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				100.92889		100.87176				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				101.20845		101.14430				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				101.08151		101.01598				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				100.58284		100.51794				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				100.97679		100.91703				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				100.10594		100.01344				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.96500	97.76976	8.98000	97.63421				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 Interest
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond				100.10662		100.01372				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond				101.29267		101.22870				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 01/10/2022 Spot Bond				99.89654		102.02585				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond				101.91101		101.83646				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond				101.91101		101.83646				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond				101.06671		101.00201				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN816 On 31/07/2025 Spot Bond				101.06693		101.00223				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN817 On 31/01/2027 Spot Bond				101.08151		101.01598				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2030 Spot Bond				100.91693		100.86046				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN819 On 31/01/2025 Spot Bond				101.20546		101.14067				0.00	0	
<b>Total CLN819 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN819</b>										<b>0.00</b>	<b>0</b>	
CLN820 On 31/07/2025 Spot Bond				101.03266		100.96799				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN821 On 31/05/2025 Spot Bond				99.93752		101.01292				0.00	0	

Contract Details	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				100.00000		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				100.00000		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				100.82072		100.75617				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				100.82072		100.75617				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				100.82039		100.75584				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				100.71520		100.65072				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				89.48620		89.48620				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				100.58621		100.52182				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				100.87978		100.78103				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				100.39909		100.34914				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				100.39411		100.32984				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
CLN83 On 31/01/2030 Spot Bond			9.65000	100.79778	9.65000	100.65654				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>	
CLN83 On 31/08/2025 Spot Bond				100.30349		100.23958				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>	
CLN83 On 31/08/2026 Spot Bond				100.30363		100.23972				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>	
CLN83 On 31/08/2027 Spot Bond				100.30364		100.23973				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>	
CLN83 On 31/08/2029 Spot Bond				100.30355		100.23964				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>	
CLN83 On 31/03/2027 Spot Bond				100.25947		100.20286				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>	
CLN83 On 20/06/2027 Spot Bond				100.13133		100.07592				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>	
CLN84 On 02/05/2023 Spot Bond				99.94134		100.20988				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>	
CLN84 On 20/07/2026 Spot Bond				100.28006		100.20023				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond				100.19666		100.11810				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN84 On 20/07/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.30000	104.18273	8.29000	104.12251				0.00	0	
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.93000	101.81306	10.94500	101.67628				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			9.42000	101.81647	9.41000	101.75736				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.79500	103.05598	7.78500	102.99888				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.72000	92.24618	12.73500	92.09688				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			11.31000	92.70719	11.32500	92.56319				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			10.16000	102.56656	10.15000	107.88746				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				100.39256		100.33472				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				101.15172		101.08697				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				100.61704		100.56405				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				101.72975		101.70023				0.00	2,000,000,000	2,250,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,250,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,250,000,000</b>
DSY03 On 21/11/2024 Spot Bond			10.06000	101.86550	10.07500	101.75245				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				101.60336		101.55057				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.94288		100.88837				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond				100.11536		100.06167				0.00	0	
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY06</b>										<b>0.00</b>	<b>0</b>	
DSY07 On 21/05/2029 Spot Bond				100.11647		100.06222				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.22000	105.07816	7.21000	105.02303				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	65.42076	100.00000	64.98258				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	65.42076	100.00000	64.98258				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			7.74000	106.39049	7.73000	106.33912				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	103.42952	9.69000	103.34844				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.42952	9.69000	103.34844				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			10.26000	100.71462	10.27500	100.57816				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			11.41500	97.56040	11.47500	97.20740				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.57361	10.10000	103.48908				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.57361	10.10000	103.48908				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				100.51593		100.46433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22( On 24/10/2022 Spot Bond				101.02256		100.97136				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				99.96590		99.90715				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				98.82556		98.76976				0.00	0	200,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
DVF26 On 02/04/2026 Spot Bond				97.27769		97.22040				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond				98.54801		98.49541				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				100.23229		100.17445				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				99.15929		99.10199				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				100.80676		100.75443				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				100.80471		100.75442				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				98.98765		98.92985				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				100.84803		100.79535				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond				101.14394		101.08734				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				101.59127		101.53135				0.00	0	170,000,00
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
DVFC21 On 15/12/2026 Spot Bond				100.24380		100.18313				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				100.25177		100.18906				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			7.27000	107.06559	7.26000	107.01969				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			5.04000	116.68635	5.13000	115.67803				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			4.78000	105.74839	4.85500	104.68369				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	143.14940	2.25000	142.98208				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			3.72000	155.94363	3.79000	155.16231				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.62200	143.28560	3.69200	142.42661				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.66500	140.01332	3.73500	139.13225				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.73000	119.05115	4.82000	118.04730				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.75000	107.92778	4.82500	106.89126				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.14940	2.25000	142.98208				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				150.06642		146.59135				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				147.63912		144.21898				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond				115.25860		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>	
ELN004 On 23/09/2024 Spot Bond				113.42950		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>	
ELN006 On 09/06/2025 Spot Bond				114.51832		111.85657				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond				113.68737		111.04778				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond				111.09106		108.47692				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond				103.25142		100.82197				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond				99.49796		97.13233				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond				101.10350		98.69708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				83.63124		81.63316				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				91.09092		90.72621				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				89.91947		87.76475				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				92.43912		90.22266				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 02/04/2027 Spot Bond				99.51996	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			10.37000	100.92124	10.38500	100.81334				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			12.31500	93.31586	12.37500	93.08904				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			12.36500	97.46706	12.42500	97.21770				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			10.46000	99.78892	10.47500	99.68242				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			10.46000	104.95796	10.47500	104.83672				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			12.31000	76.15885	12.36500	75.99851				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			11.60500	97.36953	11.66500	97.10056				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			12.31000	90.76954	12.36500	90.52893				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				100.92950		100.87852				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond				100.34684		100.29440				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond				100.25163		100.19778				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				100.37173		100.32388				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond				100.76064		100.70753				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				100.47091		100.41422				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				100.53004		100.47324				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				100.36564		100.31035				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				100.23518		100.18137				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				100.71705		100.66560				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond				100.21946		100.16931				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>	
EQT00: On 03/06/2024 Spot Bond				100.97744		100.92658				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>	
EQT00: On 16/04/2025 Spot Bond				101.11395		101.06009				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>	
EQT00: On 10/09/2023 Spot Bond				101.66104		101.61451				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 30/10/2023 Spot Bond				100.89480		100.83956				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>	
EQT00: On 22/06/2024 Spot Bond				100.02231		100.03366				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond				101.31079		101.25782				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 11/11/2022 Spot Bond				100.74064		100.69264				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 12/11/2024 Spot Bond				101.07814		101.02776				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				100.66747		100.61204				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				100.70102		100.64315				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				100.68415		100.62750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.71771		100.65862				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				100.83683		100.79272				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond				100.71174		100.66769				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond				100.68441		100.62775				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2025 Spot Bond				100.64521		100.59143				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				100.67876		100.62253				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			6.57000	106.12847	6.56000	106.07741				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	104.21048	10.00000	104.12624				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			9.46000	96.81999	9.47500	96.70141				0.00	0	2,819,196.40
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,819,196.40</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,819,196.40</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.82572	7.85000	101.76148				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.89500	75.25319	11.96000	74.86323				0.00	0	880,000.00
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>880,000.00</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>880,000.00</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
ES33/R On 15/09/2033 Spot Bond			7.50000	102.10259	7.50000	102.04132				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			12.31500	73.35318	12.37500	72.94523				0.00	0	1,110,077,70
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,110,077,70</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>1,110,077,70</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.44319	8.50000	101.37400				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond				100.00000		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				101.59480		101.54616				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond				100.76555		100.71243				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				100.67915		100.62540				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				100.75894		100.71183				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				100.68355		100.62809				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				100.96726		100.91200				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				102.40077		102.34984				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond				100.88220		100.82576				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				100.93986		100.88014				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				100.63467		100.58014				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				100.67273		100.61492				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond				100.68225		100.62363				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond				101.65676		101.60759				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond				100.97331		100.64707				0.00	0	1,000,000,00
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRB24 On 08/11/2023 Spot Bond				103.86054		103.80097				0.00	8,000,000	741,300,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>8,000,000</b>	<b>741,300,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>8,000,000</b>	<b>741,300,00</b>
FRB25 On 19/09/2024 Spot Bond				104.10331		104.04391				0.00	908,000,000	1,504,400,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>908,000,000</b>	<b>1,504,400,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>908,000,000</b>	<b>1,504,400,00</b>
FRB26 On 03/06/2024 Spot Bond				101.29441		100.91391				0.00	0	216,000,00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>216,000,00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>216,000,00</b>
FRB27 On 03/06/2026 Spot Bond			9.04000	104.39304	9.05500	104.26743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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				103.83698		103.76936			0.00	0	760,000,00
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	<b>760,000,00</b>
FRB29 On 19/04/2026 Spot Bond				104.24810		104.19490			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			8.96000	98.96488	8.97500	98.84690		494,592,000,000.00		55,200,000	14,100,00
<b>Total FRB30 SPOT</b>								<b>494,592,000,000.00</b>		<b>55,200,000</b>	<b>14,100,00</b>
<b>Total For FRB30</b>								<b>494,592,000,000.00</b>		<b>55,200,000</b>	<b>14,100,00</b>
FRB31 On 24/11/2026 Spot Bond				100.62732		100.57202			0.00	0	
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.10700	322.34006	2.25800	321.28799			0.00	0	
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			2.42500	162.25196	2.56500	161.49442			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			3.54000	213.99917	3.61000	212.94257			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			4.08000	113.87558	4.16000	113.16379			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			4.72500	231.16015	4.81500	228.94598			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			4.98500	101.52303	5.07000	100.02388			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			5.00000	101.10195	5.07500	99.63900			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 28/10/2024 Spot Bond			8.43000	82.65427	8.40000	82.70011				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			8.46000	81.81344	8.46000	81.78899				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			3.72000	157.12154	3.86000	156.37525				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond				95.35037		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				102.62254		102.56537				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				101.97263		101.91061				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				101.23846		100.95001				0.00	500,000,000	250,000,000
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	103.90152	9.58400	103.82094				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				100.63033		100.57620				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				100.14412		100.08328				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRC280</b>									<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	118.98137	3.57000	118.82948			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				101.01443		100.94288			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				100.14373		100.08935			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	116.83823	3.40000	116.69069			0.00	0	
<b>Total FRC286 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>									<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond				100.12849		100.07436			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>	
FRC29: On 14/05/2024 Spot Bond				100.69513		100.63885			0.00	0	
<b>Total FRC296 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>									<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond				100.70654		100.64945			0.00	0	200,000,00
<b>Total FRC297 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRC297</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRC29: On 20/06/2024 Spot Bond				100.48339		100.41583			0.00	0	
<b>Total FRC299 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>									<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond				102.30993		102.25515			0.00	0	
<b>Total FRC300 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>									<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond				102.56683		102.50815			0.00	0	
<b>Total FRC302 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>									<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond				100.59023		100.52451			0.00	0	
<b>Total FRC303 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>									<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond				101.69318		101.63275			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305: On 27/02/2023 Spot Bond				100.53156		100.48011				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				101.66667		101.60729				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				100.12618		100.07303				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309: On 20/12/2024 Spot Bond				100.14174		100.08186				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				100.15345		100.08856				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				99.92142		99.74939				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				100.23654		100.17762				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				101.01996		100.96198				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				100.14024		100.08101				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				100.15319		100.08830				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				100.26527		100.19947				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond				100.14284		100.08240				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>	
FRC325 On 02/04/2024 Spot Bond				101.36639		101.31418				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>	
FRC326 On 20/12/2022 Spot Bond				100.48194		100.42257				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>	
FRC327 On 30/09/2022 Spot Bond				99.95159		101.32506				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				100.54901		100.49585				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				100.80584		100.75294				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				101.10948		101.05633				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>	
FRC331 On 31/05/2024 Spot Bond				100.89794		100.83868				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 25/04/2023 Spot Bond				102.71653		102.66166				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 07/12/2023 Spot Bond				100.68177		100.63216				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 20/02/2024 Spot Bond				101.01439		100.96390				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond				100.17732		100.10211				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond				100.11157		100.01627				0.00	0	400,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRC34: On 15/10/2022 Spot Bond				101.18484		101.12837				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>	
FRC34: On 20/12/2025 Spot Bond				100.16275		100.09366				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond				100.33093		100.24838				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				101.48650		101.19525				0.00	0	150,000,00
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRC34: On 31/07/2023 Spot Bond				101.13943		101.07838				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				101.00106		100.94545				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				100.53922		100.47920				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				101.45394		101.39042				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				101.37305		101.09462				0.00	0	322,000,00
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>322,000,00</b>
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	<b>322,000,00</b>
FRC35: On 30/09/2021 Spot Bond				99.94546						0.00	0	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond				101.21916		101.15768				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				101.15491		101.09419				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				101.16638		101.10498				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				100.90282		100.84034				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond				101.18855		101.12947				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond				101.04252		100.98338				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2023 Spot Bond				99.94739		101.43108				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 01/08/2026 Spot Bond				100.83614		100.77646				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 28/02/2024 Spot Bond				101.16858		100.73261				0.00	0	100,000,00
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC36 On 31/08/2024 Spot Bond				101.50279		100.94733				0.00	0	100,000,00
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRC36 On 20/06/2026 Spot Bond				100.19908		100.11475				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond				100.57274		100.50897				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond				100.32488		100.18645				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond				100.32577		100.18696				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond				101.19583		101.13302				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond				101.19068		101.12811				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				100.33389		100.19159				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				101.40999		101.35213				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				100.18276		100.10544				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				100.18185		100.10491				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				100.13017		100.07523				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				100.08598		100.02097				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				100.14477		100.08353				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				100.62623		100.57487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond				100.62623		100.57487				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond				100.62493		100.57358				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond				100.62493		100.57358				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond				100.36357		100.30861				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				101.15184		101.08710				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				101.23703		101.17224				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				100.93537		100.87735				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				102.23248		102.17773				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				100.88262		100.81957				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				99.99998		99.93745				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				101.15180		101.08706				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39( On 21/07/2025 Spot Bond				101.14285		101.08566				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 31/03/2023 Spot Bond			8.33000	99.92553	8.33000	101.93052				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 21/07/2025 Spot Bond				101.23056		101.16940				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39( On 21/01/2030 Spot Bond				101.48263		101.41641				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40( On 19/01/2027 Spot Bond				101.00296		100.93645				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	104.59744	10.50000	104.50877				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				100.19427		100.11167				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				101.01025		100.92543				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	101.33971	12.96000	101.23602				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	103.54624	11.10000	103.27597				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				100.81784		100.74947				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				100.75599		100.69225				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	
FRC407 On 23/09/2025 Spot Bond				100.09592		100.02366				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC408 On 23/09/2025 Spot Bond			11.15000	102.87095	11.15000	102.78000				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC409 On 30/04/2027 Spot Bond				100.45762		100.39333				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 30/04/2025 Spot Bond				100.31495		100.24514				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond				100.31595		100.24480				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond				100.32813		100.25532				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC413 On 31/05/2027 Spot Bond				100.26850		100.20147				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC414 On 31/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	28,500,000.00
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>28,500,000.00</b>
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	<b>28,500,000.00</b>
FRC415 On 20/06/2027 Spot Bond				100.17651		100.08895				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			4.40000	109.92913	4.45500	109.22208				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			4.63000	121.48309	4.70500	120.20304				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				101.06394		101.01963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.23523		101.18639				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				101.17182		101.12381				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond				102.26236		102.21307				0.00	0	100,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRJ26 On 14/02/2026 Spot Bond				101.41252		101.36254				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond				103.06071		103.00758				0.00	0	4,250,000,00
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,250,000,00</b>
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	<b>4,250,000,00</b>
FRJ27S On 20/04/2024 Spot Bond				101.02852		100.97736				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				99.56091		99.57389				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				101.37254		101.31827				0.00	0	300,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRJ29S On 20/04/2024 Spot Bond				101.05634		101.00395				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				100.02087		100.03312				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.18800	111.22572	4.26300	109.42491				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			4.60000	121.93267	4.67500	120.64738				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond				100.58928		100.53748				0.00	0	400,000,00
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
FRS10 On 31/01/2038 Spot Bond			4.74000	119.85146	4.81500	118.59042				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			4.73000	231.05414	4.82000	228.84104				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			4.88000	117.81257	4.95500	116.57526				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			4.76000	230.41931	4.85000	228.21272				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>	
FRS11 On 31/01/2025 Spot Bond			3.27000	158.88158	3.41000	158.13139				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>	
FRS11 On 31/01/2038 Spot Bond			3.70500	109.74325	3.70500	109.60196				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>	
FRS11 On 31/01/2038 Spot Bond			4.68000	120.73819	4.75500	119.46682				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>	
FRS12 On 07/12/2033 Spot Bond			4.88000	227.90055	4.97000	225.71976				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>	
FRS12 On 07/12/2033 Spot Bond			4.93000	226.86076	5.02000	224.69061				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>	
FRS12 On 31/01/2025 Spot Bond			2.80000	160.74558	2.94000	159.99131				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 07/12/2033 Spot Bond			4.96000	226.23958	5.05000	224.07581				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2038 Spot Bond			4.88000	117.81257	4.95500	116.57526				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/03/2028 Spot Bond			4.15000	207.27292	4.22000	206.24292				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/01/2038 Spot Bond			5.63000	107.57273	5.70500	106.45445				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12: On 31/03/2028 Spot Bond			4.04000	208.46776	4.11000	207.43301				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/03/2028 Spot Bond			4.10000	207.81505	4.17000	206.78291				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 07/12/2033 Spot Bond			5.47000	215.98333	5.56000	213.92462				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			5.58000	108.22111	5.65500	107.09532				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			4.88000	117.81257	4.95500	116.57526				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/01/2038 Spot Bond			4.86000	118.10129	4.93500	116.86061				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 31/03/2028 Spot Bond			3.91000	209.88999	3.98000	208.84962				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS13: On 07/12/2033 Spot Bond			5.24000	220.53851	5.33000	218.43314				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.04000	208.46776	4.11000	207.43301				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.04000	208.46776	4.11000	207.43301				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.44100	215.11422	3.51100	214.05323				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.57000	157.70556	3.71000	156.95798				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/03/2028 Spot Bond			4.39000	204.69318	4.46000	203.67346				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			4.43000	204.26682	4.50000	203.24878				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			3.54000	157.82269	3.68000	157.07485				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			3.90500	209.94492	3.97500	208.90434				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			4.44000	204.16039	4.51000	203.14278				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>	
FRS170 On 01/08/2022 Spot Bond				6.34514		6.42239				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				101.11013		101.05643				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond				101.21377		101.15552				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 18/09/2023 Spot Bond				100.13062		100.07581				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond				99.99958		99.94229				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 16/11/2023 Spot Bond				160.17378		156.82017				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond				130.97510		130.52313				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond				164.18290		163.23822				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 19/06/2026 Spot Bond				176.45643		178.77306				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2024 Spot Bond				100.77400		100.72373				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 05/08/2025 Spot Bond				100.88220		100.82576				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS20: On 12/08/2025 Spot Bond				100.75954		100.70320				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20: On 06/08/2025 Spot Bond				100.59144		100.53602				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond				101.25957		101.20374				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				100.62266		100.56922				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				100.00000		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>	
FRS218 On 12/06/2025 Spot Bond				106.08453		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>	
FRS219 On 20/12/2024 Spot Bond				100.11578		100.06709				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>	
FRS220 On 26/06/2025 Spot Bond				105.47353		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>	
FRS221 On 14/07/2025 Spot Bond				106.57987		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>	
FRS223 On 07/07/2025 Spot Bond				105.39730		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>	
FRS224 On 21/12/2027 Spot Bond				100.11157		100.01627				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond				105.35167		105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond				101.63353		101.54399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond				100.72448		100.66607				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond				106.91370		106.87137				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond				108.52073		108.27373				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond				105.98635		106.11593				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond				100.62486		100.56088				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 12/12/2025 Spot Bond				69.59976		69.25781				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				100.50205		100.41787				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				100.84956		96.93083				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				101.82834		101.74280				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond				94.71822		93.34088				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 02/03/2024 Spot Bond				100.42097		100.37032				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 23/01/2024 Spot Bond				99.23860		98.64492				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 25/03/2024 Spot Bond				100.00049		99.92269				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 28/02/2031 Spot Bond				100.60655		100.53898				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26: On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 31/03/2032 Spot Bond				99.93840		101.68157				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				100.39643		99.84541				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				99.93806		101.69327				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>	
FRS268 On 26/09/2022 Spot Bond				100.00000		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>	
FRS269 On 05/07/2022 Spot Bond				96.01433		95.34373				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>	
FRS270 On 14/07/2022 Spot Bond				102.65959		102.54365				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>	
FRS271 On 21/07/2022 Spot Bond				91.77641		91.13137				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>	
FRS272 On 31/03/2032 Spot Bond				99.93832		101.68390				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>	
FRS273 On 18/08/2022 Spot Bond				100.58457		100.53374				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>	
FRS274 On 03/03/2023 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond				99.92424		102.08849				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond				100.14775		100.03422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 31/03/2032 Spot Bond			9.53000	102.26369	9.53000	102.18569				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 05/10/2026 Spot Bond				100.00000		100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 30/09/2024 Spot Bond				99.93506		101.77930				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 28/02/2031 Spot Bond			10.18500	99.21981	10.24000	98.83583				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>	
FRS28( On 28/02/2031 Spot Bond			10.18500	99.21981	10.24000	98.83583				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>	
FRS28( On 25/10/2026 Spot Bond				101.03930		100.98401				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>	
FRS28( On 13/11/2023 Spot Bond				98.74150		98.66663				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>	
FRS28( On 31/01/2030 Spot Bond			11.51400	93.33158	11.57400	92.96779				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>	
FRS29( On 12/02/2024 Spot Bond				91.62566		90.92963				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>	
FRS29( On 20/01/2023 Spot Bond				80.79181		80.22159				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>	
FRS29( On 26/01/2023 Spot Bond				85.08654		84.48786				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS295 On 31/01/2030 Spot Bond				100.00000		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>	
FRS296 On 14/03/2027 Spot Bond				100.00000		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>	
FRS297 On 31/01/2030 Spot Bond				100.00000		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>	
FRS298 On 09/05/2025 Spot Bond				91.48652		92.70310				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS299 On 12/05/2023 Spot Bond				91.63225		91.00712				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				100.00000		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				100.69351		100.63725				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				100.00000		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				100.00000		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				100.00000		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				100.41959		100.32653				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				100.16228		100.09817				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			1.41000	325.48827	1.56000	324.44637				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			1.14000	326.71913	1.29000	325.67951				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			1.15000	326.67343	1.30000	325.63370				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond				100.86747		100.81266				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			4.58000	113.25530	4.65500	111.85044				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			4.25000	118.04904	4.34000	116.29138				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			2.69000	161.18568	2.83000	160.43045				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			2.97000	160.06830	3.11000	159.31550				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			2.21000	321.87837	2.36000	320.82997				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			6.50000	103.30651	6.49000	103.25932				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			8.20000	106.05530	8.21500	105.95146				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			8.21000	108.19802	8.22500	108.08466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.07000	103.72449	9.08500	103.59644				0.00	0	24,740,20
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>24,740,20</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>24,740,20</b>
FRX27 On 07/03/2027 Spot Bond			9.08000	107.24243	9.09500	107.10694				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.97000	109.53501	8.98500	109.38387				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.94500	102.91862	10.00500	102.52366				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			10.42500	98.09123	10.48500	97.68412				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			10.42000	103.09964	10.47500	102.68092				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			11.60000	72.92948	11.66000	72.50339				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				100.89535		100.84730				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				100.64623		100.59510				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				100.62041		100.57133				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				100.63794		100.58747				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7B1 On 20/11/2024 Spot Bond				100.64309		100.59221				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				100.93578		100.88875				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				100.99150		100.94200				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				101.01934		100.96860				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond				101.01522		100.96054				0.00	140,000,000	70,000,000
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
GBL06 On 21/06/2024 Spot Bond				100.51716		100.41954				0.00	0	20,000,000,000
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
GH5A11 On 25/11/2022 Spot Bond				100.66729		100.61972				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				100.78358		100.73302				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				100.57095		100.51910				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				100.58914		100.53538				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				100.78314		100.71152				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			3.68000	117.80984	3.76000	117.09398				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</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 GRL35</b>									<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond				101.67906		101.44194			0.00	3,620,000,000	1,810,000,000
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>3,620,000,000</b>	<b>1,810,000,000</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>3,620,000,000</b>	<b>1,810,000,000</b>
GRT17 On 17/10/2023 Spot Bond			6.83900	106.01930	6.82900	105.97364			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				100.84466		100.79597			0.00	0	
<b>Total GRT20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>									<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.47000	106.00912	7.48500	105.92025			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				101.08489		101.03304			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				102.06498		102.01435			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				100.46514		100.41639			0.00	120,000,000	60,000,000
<b>Total GRT24G SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For GRT24G</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
GRT25 On 09/03/2025 Spot Bond				101.30513		101.25527			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				100.99059		100.93514			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				100.00762		99.95929			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				100.33403		100.28459			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				100.08312		100.03082			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond				100.47681		100.42573				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				101.16356		101.11242				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				100.26879		100.21365				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond				99.05113		98.99629				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				100.05504		100.00568				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				99.94910		99.89819				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				100.85425		100.80124				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				100.32936		100.27314				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				100.40918		100.35709				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				100.67092		100.61783				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				101.01094		100.96432				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond				101.37596		101.32477				0.00	80,000,000	40,000,000
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
GRT48 On 22/04/2026 Spot Bond				101.43875		101.38298				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				100.27673		100.22706				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				100.28914		100.23728				0.00	0	
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond				100.56792		100.51332				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				100.01259		101.47821				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				101.28283		101.22796				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				100.65952		100.60974				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				100.12394		100.07197				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				99.98520		99.94076				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				98.93339		98.88431				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				99.82079		99.76821				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond				98.80404		98.74694				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond				100.37410		100.32154				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				100.29288		100.24032				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond				99.94886		99.89778				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				99.94972		99.89945				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				99.94598		99.89208				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			1.80000	323.72155	1.95000	322.67646				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			2.10000	332.33150	2.25000	330.80255				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			10.60500	102.08670	10.66500	101.67981				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			4.65000	110.19164	4.70500	109.49319				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			11.70500	88.06132	11.77000	87.61197				0.00	0	3,790,029,80
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,790,029,80</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>3,790,029,80</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.86245	100.00000	12.77631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<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			11.74500	87.25938	11.81000	86.80156				0.00	0	5,090,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,090,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,090,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.85967	100.00000	12.77355				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				101.14268		101.10015				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>
<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				101.00397		100.96094				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond				100.48066		100.42916				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			2.12000	163.48986	2.26000	162.72966			518,127,948,272,000.00	244,399,975,600	761,197,718,90	
<b>Total I2025 SPOT</b>									<b>18,127,948,272,000.00</b>	<b>244,399,975,600</b>	<b>761,197,718,90</b>	
<b>Total For I2025</b>									<b>18,127,948,272,000.00</b>	<b>244,399,975,600</b>	<b>761,197,718,90</b>	
I2029 On 31/03/2029 Spot Bond			3.21000	120.19565	3.29000	119.44872			585,620,844,000,000.00	182,436,400,000	226,670,771,00	
<b>Total I2029 SPOT</b>									<b>15,620,844,000,000.00</b>	<b>182,436,400,000</b>	<b>226,670,771,00</b>	
<b>Total For I2029</b>									<b>15,620,844,000,000.00</b>	<b>182,436,400,000</b>	<b>226,670,771,00</b>	
I2033 On 28/02/2033 Spot Bond			3.90000	115.17408	3.95500	114.43423			349,773,145,800,000.00	89,685,422,000	430,150,667,90	
<b>Total I2033 SPOT</b>									<b>19,773,145,800,000.00</b>	<b>89,685,422,000</b>	<b>430,150,667,90</b>	
<b>Total For I2033</b>									<b>19,773,145,800,000.00</b>	<b>89,685,422,000</b>	<b>430,150,667,90</b>	
I2038 On 31/01/2038 Spot Bond			3.98000	131.68256	4.05500	130.28355			462,916,426,800,000.00	116,310,660,000	454,111,375,10	
<b>Total I2038 SPOT</b>									<b>12,916,426,800,000.00</b>	<b>116,310,660,000</b>	<b>454,111,375,10</b>	
<b>Total For I2038</b>									<b>12,916,426,800,000.00</b>	<b>116,310,660,000</b>	<b>454,111,375,10</b>	
I2046 On 31/03/2046 Spot Bond			3.98500	119.46825	4.07000	117.63741			705,010,486,746,500.00	176,916,056,900	440,059,468,60	
<b>Total I2046 SPOT</b>									<b>15,010,486,746,500.00</b>	<b>176,916,056,900</b>	<b>440,059,468,60</b>	
<b>Total For I2046</b>									<b>15,010,486,746,500.00</b>	<b>176,916,056,900</b>	<b>440,059,468,60</b>	
I2050 On 31/12/2050 Spot Bond			4.00000	121.24011	4.07500	119.39644			262,684,800,000,000.00	65,671,200,000	518,130,528,30	
<b>Total I2050 SPOT</b>									<b>12,684,800,000,000.00</b>	<b>65,671,200,000</b>	<b>518,130,528,30</b>	
<b>Total For I2050</b>									<b>12,684,800,000,000.00</b>	<b>65,671,200,000</b>	<b>518,130,528,30</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG01 On 07/02/2025 Spot Bond				100.70318		100.65360				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				100.72978		100.67856				0.00	0	
<b>Total IBG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			1.87000	323.40585	2.02000	322.36018				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				101.02571		100.97814				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond				100.77913		100.72858				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				101.00403		100.95449				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				100.72828		100.67400				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				100.28397		100.23729				0.00	0	490,000,0€
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,0€</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	<b>490,000,0€</b>
IBL134 On 17/10/2024 Spot Bond				101.15263		101.10207				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				100.63018		100.57605				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				101.95657		101.90520				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				100.86450		100.80875				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond				100.81244		100.75577				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				100.62506		100.57561				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				100.12811		100.07415				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond				99.87290		99.81824				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				100.51468		100.46798				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				100.53254		100.48420				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				100.29636		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				100.53992		100.49150				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				100.93799		100.89004				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				100.86656		100.81351				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				100.83358		100.78294				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				101.05058		100.97553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.11853		101.06925				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				101.15450		101.10377				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				100.84228		100.79407				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond				100.67137		100.62064				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				101.02251		100.97248				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				101.05541		101.00394				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				100.54367		100.49431				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				100.76829		100.71787				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				100.27275		100.22413				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				100.28079		100.23075				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				101.24518		101.19469				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL193 On 20/10/2022 Spot Bond				101.16031		101.10287				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				100.91116		100.84876				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				100.78607		100.73099				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				100.76653		100.71059				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond				100.40681		100.35788				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				100.41866		100.36830				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				99.78564		99.72513				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				100.34951		100.29075				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				100.33514		100.27879				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				100.28710		100.23880				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				100.32075		100.26681				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				100.78944		100.73952				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond				100.88328		100.82816				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				100.59710		100.54558				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				100.53950		100.49294				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond				100.53950		100.49294				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				100.53950		100.49294				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				100.53950		100.49294				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				100.30102		100.25526				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				100.12972		100.07532				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				100.11785		100.06851				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				99.98397		99.93602				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				99.94649		99.89299				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				99.94323		99.88650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.09039		101.04230				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	100.96976	8.05000	100.90481			2,093,000,000,000.00	260,000,000	130,000,000	
<b>Total IBL222 SPOT</b>									<b>2,093,000,000,000.00</b>	<b>260,000,000</b>	<b>130,000,000</b>	
<b>Total For IBL222</b>									<b>2,093,000,000,000.00</b>	<b>260,000,000</b>	<b>130,000,000</b>	
IBL223 On 10/05/2027 Spot Bond				100.80937		100.75174			0.00	0	0	
<b>Total IBL223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond			8.40000	100.92096	8.40000	100.85329			0.00	0	0	
<b>Total IBL224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond				100.55489		100.50451			0.00	0	0	
<b>Total IBL225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond				101.06796		100.97001			0.00	0	0	
<b>Total IBL226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond				101.40506		101.27577			0.00	0	0	
<b>Total IBL227 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL227</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond				100.33445		100.27843			0.00	0	0	
<b>Total IBL228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond				100.25812		100.20274			0.00	0	0	
<b>Total IBL229 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL229</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond				100.26556		100.20859			0.00	0	0	
<b>Total IBL230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond				100.10903		100.05512			0.00	0	0	
<b>Total IBL231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL231</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
IBL232 On 24/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.38000	108.03163	7.37000	107.98251				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			5.75000	102.57742	5.74000	102.53431				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				100.77700		100.72914				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			9.48500	101.00280	9.50000	100.89476				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.91500	103.29545	10.97500	102.87809				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.08000	103.16229	10.09500	103.02560				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				100.57731		100.51906				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond				100.03664		99.97853				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				98.60267		98.54175				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				100.77384		100.71991				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				99.91458		99.54349				0.00	0	194,000,00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>194,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>194,000,00</b>
IDCG21 On 18/12/2022 Spot Bond				100.22608		100.17837				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				99.50531		99.45074				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				97.32452		97.26439				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				100.21212		100.15945				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.81000	100.20239	8.82500	100.09908				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond				103.58048		103.51604				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				102.12864		102.13449				0.00	0	3,200,000,00
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>3,200,000,00</b>
INLV06 On 22/01/2026 Spot Bond				104.89320		104.82062				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond				100.33042		100.26986				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				104.52866		104.45840				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				101.38194		101.30712				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond				100.50343		100.43103				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond				100.02855		100.03620				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				100.00002		99.94436				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				100.02457		100.03470				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				100.83882		100.78485				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				101.12276		101.06902				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond				100.77101		100.71709				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				100.78405		100.72931				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				100.35640		100.30736				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				98.74649		98.69111				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				99.92954		101.41720				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				100.25045		100.19698				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC38 On 10/08/2022 Spot Bond				100.65096		100.61027				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				100.81217		100.82495				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.70000	201.41534	4.77000	200.40869				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond				103.40315		103.34312				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.60000	202.46608	4.67000	201.45523				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond				100.79058		100.72735				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 25/07/2020 Spot Bond				101.00296						0.00	0	
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				101.46727		101.41421				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				100.66924		100.61858				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				100.77671		100.72648				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				100.38523		100.29390				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				100.43018		100.36111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond				100.21703		100.16819				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				100.37977		100.32523				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond				99.96769		99.91912				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				101.38359		101.32536				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				100.69216		100.64134				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	100.10764	7.40000	100.04890				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				100.74314		100.68309				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				100.84812		100.79470				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	102.92184	7.23000	102.86112				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond				100.86600		100.80109				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.36688	7.45000	102.30506				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				100.35988		100.29582				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	102.97794	3.91012	102.94508				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				101.18285		101.13017				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond				100.58907		100.53816				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond				100.84439		100.79493				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.10000	100.44799	6.10000	100.39892				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond				100.35231		100.29905				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond				100.11868		100.06877				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond				100.95300		100.89938				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			6.61000	102.47445	6.60000	102.42563				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.31000	101.23415	7.30000	101.18039				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond				100.97874		100.92551				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond				100.96546		100.91122				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	101.52401	6.70000	101.46918				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.50366	8.45000	101.43481				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.45011	7.20000	100.40783				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>	
IVZ093 On 07/07/2022 Spot Bond			5.40000	99.77857	5.40000	99.76385				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	99.67558	5.40000	99.66088				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			5.45000	99.56885	5.45000	99.55405				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			5.45000	99.36204	5.45000	99.34730				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			5.50000	98.94146	5.50000	98.92671				0.00	0	
<b>Total IVZ099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ099</b>										<b>0.00</b>	<b>0</b>	
IVZ100 On 05/07/2022 Spot Bond			5.40000	99.80804	5.40000	99.79330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.75000	98.38805	5.75000	98.37281				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>	
IVZ102 On 26/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ102</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				100.15455		100.08926				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond				100.73628		100.68517				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				101.10257		101.04902				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				100.63486		100.58085				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				101.19675		101.13906				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				101.43971		101.38410				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				100.98574		100.93047				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				100.21895		100.16452				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond				100.21958		100.16498				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>	
KAP02 On 18/02/2025 Spot Bond				100.78364		100.73296				0.00	0	500,000,00
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
KAP02 On 04/03/2027 Spot Bond				100.37130		100.31798				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>	
KAP02 On 12/04/2025 Spot Bond				101.20785		101.15576				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>	
KAP02 On 12/04/2027 Spot Bond				101.25574		101.20175				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond				101.40863		101.36076				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.56000	118.28254	9.57500	118.12452				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			7.17000	103.09507	7.16000	103.03833				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				100.24937		100.20386				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond				101.14227		101.09249				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				102.93535		102.88533				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond				102.47254		102.42053				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond				103.49510		101.15844				0.00	2,228,000,000	2,228,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>2,228,000,000</b>	<b>2,228,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>2,228,000,000</b>	<b>2,228,000,000</b>
LRFA3 On 20/11/2022 Spot Bond				100.53507		100.48097				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				100.67400		100.62066				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				100.68945		100.63488				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				100.11492		100.07308				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond				100.68688		100.64000				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond				100.71699		100.66998				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond				100.09951		100.05222				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 31/05/2025 Spot Bond				100.46201		100.41358				0.00	0	500,000,000
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MBP03 On 02/11/2022 Spot Bond				101.06562		101.02066				0.00	400,000,000	200,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MBP04 On 23/02/2023 Spot Bond				100.58707		100.53664				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				100.87781		100.82806				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.45277		100.40865				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				100.97743		100.93067				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				100.47335		100.42853				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				100.64120		100.59661				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond				100.53554		100.49111				0.00	5,000,000,000	5,000,000,000
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
MBP05: On 26/03/2024 Spot Bond				100.00004		99.95424				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0: On 12/08/2025 Spot Bond			8.81000	110.86997	8.82500	110.74875				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			6.68900	104.54866	6.67900	104.49308				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0: On 19/10/2028 Spot Bond				102.67098		102.62200				0.00	0	500,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MMIG0: On 18/09/2024 Spot Bond				101.12107		101.07179				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond				101.28967		101.23763				0.00	0	2,500,000,000
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			9.46000	99.81611	9.47500	99.68715			117,304,000,000.00	12,400,000	5,300,00
<b>Total MML02 SPOT</b>									<b>117,304,000,000.00</b>	<b>12,400,000</b>	<b>5,300,00</b>
<b>Total For MML02</b>									<b>117,304,000,000.00</b>	<b>12,400,000</b>	<b>5,300,00</b>
MML03 On 15/03/2028 Spot Bond				101.72679		101.67225			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.71000	94.34010	9.72500	94.20570			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				100.57953		100.52670			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			10.28500	99.54249	10.34500	99.17222			0.00	0	
<b>Total MML06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond				101.36207		101.31866			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond				101.61781		101.57051			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				103.30799		103.25772			0.00	0	500,000,00
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MTN12 On 04/06/2023 Spot Bond				101.14248		101.09565			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				101.86396		101.81247			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				101.63889		101.58914			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				101.27849		101.22876			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond				101.54042		101.48692				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				100.99994		100.94882				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				101.23485		101.18107				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond				101.42678		101.38024				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond				101.16727		101.10786				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.40500	99.99980	9.42000	99.87971				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				101.14389		101.07956				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				100.50138		100.45237				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				101.43870		101.38690				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond				101.73499		101.67795				0.00	52,060,000,000	26,030,000,000
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>52,060,000,000</b>	<b>26,030,000,000</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>52,060,000,000</b>	<b>26,030,000,000</b>
MTN28 On 15/03/2025 Spot Bond				100.20662		100.15527				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond				100.75195		100.69841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				101.11351		101.05642				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				99.96931		99.92316				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				100.64449		100.58913				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				100.68243		100.62380				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond				100.68234		100.62371				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				100.67284		100.61504				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				100.58468		100.52693				0.00	0	1,000,000,00
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
N7B25 On 20/06/2025 Spot Bond				100.11826		100.06852				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				100.14594		100.08429				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				100.16939		100.09764				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				100.19090		100.10989				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.90000	101.35185	6.89000	101.29992				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			7.26000	106.94467	7.25000	106.89218				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			10.34000	104.77435	10.35500	104.63750				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				101.25479		101.20586				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				100.89646		100.84482				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond				100.99150		100.94442				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				100.99633		100.94639				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				100.88672		100.83558				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				100.20500		100.15407				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			6.82500	107.28505	6.81500	107.24302				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			8.04000	106.75979	8.05500	106.65433				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			8.99500	104.79952	9.01000	104.67536				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	
NBK20, On 01/06/2026 Spot Bond			8.99500	105.15737	9.01000	105.03139			35,980,000,000.00	4,000,000	1,700,00
<b>Total NBK20A SPOT</b>									<b>35,980,000,000.00</b>	<b>4,000,000</b>	<b>1,700,00</b>
<b>Total For NBK20A</b>									<b>35,980,000,000.00</b>	<b>4,000,000</b>	<b>1,700,00</b>
NBK21, On 21/07/2027 Spot Bond			9.47000	109.18000	9.48500	109.03526			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			6.16000	102.52606	6.15000	102.47948			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			7.93800	109.15004	7.95300	109.03463			31,752,000,000.00	4,000,000	1,400,00
<b>Total NBK23A SPOT</b>									<b>31,752,000,000.00</b>	<b>4,000,000</b>	<b>1,400,00</b>
<b>Total For NBK23A</b>									<b>31,752,000,000.00</b>	<b>4,000,000</b>	<b>1,400,00</b>
NBK24, On 19/11/2027 Spot Bond			8.98000	109.35476	8.99500	109.21012			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK25, On 17/02/2023 Spot Bond			6.58000	106.33075	6.57000	106.28014			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				102.83561		102.78633			0.00	0	1,000,000,00
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK26, On 10/05/2023 Spot Bond			100.00000	55.99843	100.00000	55.62945			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				103.32180		103.26912			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			8.87500	108.74680	8.89000	108.61931			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			6.21300	107.97315	6.20300	107.92929			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			8.38000	111.46828	8.39500	111.33900			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.85000	107.57154	6.84000	107.52740				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			6.38000	105.14534	6.37000	105.10487				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				101.30512		101.25690				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				101.65027		101.60211				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond				104.17797		104.12654				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			11.13500	78.13528	11.15000	78.04280				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond				103.59129		103.53794				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43 On 20/02/2024 Spot Bond				101.90994		101.86183				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45 On 15/02/2023 Spot Bond				100.96147		100.91396				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46 On 15/08/2025 Spot Bond				101.48413		101.43306				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47 On 15/02/2028 Spot Bond				102.76408		102.70933				0.00	0	8,520,000.00
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,520,000.00</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>8,520,000.00</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
NBK49I On 09/11/2023 Spot Bond				101.00913		100.95987				0.00	0	1,100,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
NBK50I On 09/11/2025 Spot Bond				101.50438		101.45406				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				101.13386		101.08586				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond				101.25801		101.20800				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				101.11690		101.06321				0.00	0	100,000,00
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NBKB5 On 01/08/2022 Spot Bond				100.86343		100.82087				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond				101.09478		101.04562				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond				100.93425		100.88318				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond				100.22835		100.17620				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond				100.72231		100.67555				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond				100.75634		100.71912				0.00	0	500,000,00
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NBKB6 On 24/02/2027 Spot Bond				99.92907		99.87759				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NBKB61</b>									<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2024 Spot Bond				101.04883		100.99997			0.00	0	
<b>Total NBKB62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>									<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond				101.58624		101.53402			0.00	0	
<b>Total NBKB64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond				100.13097		100.07579			0.00	0	
<b>Total NCLN82 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			10.30500	103.38444	10.32000	103.27633			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				100.13002		100.07525			0.00	0	
<b>Total NCLN84 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>									<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			9.96000	103.61438	9.97500	103.50871			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				100.13097		100.07579			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				100.13232		100.07649			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				100.13420		100.07756			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				100.23480		100.17631			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond				100.23480		100.17631				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				100.66772		100.60511				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				101.34294		101.29266				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				102.97502		102.92810				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond				100.51522		100.45564				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond				102.48276		102.42855				0.00	0	300,000,0€
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
NGL08 On 02/07/2025 Spot Bond				105.09554		107.08618				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond				101.12973		101.07360				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond				99.99975		99.94570				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1: On 01/07/2022 Spot Bond				99.93303		102.37712				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1: On 20/10/2023 Spot Bond				104.28615		104.22445				0.00	12,000,000	5,500,0€
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>12,000,000</b>	<b>5,500,0€</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>12,000,000</b>	<b>5,500,0€</b>
NGT10: On 25/03/2024 Spot Bond				103.12603		103.06803				0.00	0	90,000,0€
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NGT10 On 15/01/2025 Spot Bond				106.14518		106.81854				0.00	3,252,800,000	3,126,100,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>3,252,800,000</b>	<b>3,126,100,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>3,252,800,000</b>	<b>3,126,100,00</b>
NGT10 On 22/05/2025 Spot Bond				103.76565		103.69977				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond				105.60666		105.53789				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond				104.11431		104.04515				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond				104.41020		104.33942				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond				101.17714		101.10497				0.00	0	400,000,00
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NGT11 On 27/12/2026 Spot Bond				99.99948		99.93003				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				101.40024		101.32884				0.00	0	500,000,00
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NGT1G On 16/06/2026 Spot Bond				102.69331		100.32428				0.00	3,540,000,000	3,990,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>3,540,000,000</b>	<b>3,990,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>3,540,000,000</b>	<b>3,990,000,00</b>
NHM01 On 13/12/2024 Spot Bond				100.30833		100.24231				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				105.13346		105.07104				0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond				102.91745		102.86665				0.00	300,000,000	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
NHM01 On 25/05/2024 Spot Bond				104.72017		104.66554				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond				103.65411		103.60107				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond				101.58608		101.51280				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.93000	226.86076	5.02000	224.69061				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.41000	215.46473	3.48000	214.40236				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			2.87500	160.44635	3.01500	159.69273				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			4.08000	113.87558	4.16000	113.16379				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.73000	119.99872	4.80500	118.73596				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			2.98000	160.02858	3.12000	159.27587				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	260.17533	3.45000	259.84655				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.78000	160.82550	2.92000	160.07105				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			3.05500	219.52573	3.12500	218.44742				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			3.20000	217.85652	3.27000	216.78477				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			4.75000	119.70444	4.82500	118.44511				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				100.28010		100.27159				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond				100.15222		100.14029				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				100.91464		100.72189				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				138.47785		138.58877				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				100.35911		100.19778				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				100.65305		100.51449				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				100.40010		100.29284				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				100.64499		100.58956				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond				99.41205		99.24794				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				100.63630		100.59073				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				120.87467		124.11354				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				98.58576		98.34920				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				100.65390		100.59773				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond				99.06636		98.93680				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				149.96396		153.98162				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				100.85689		100.79260				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				149.75384		153.76382				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				142.07420		145.57406				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				100.25510		100.20066				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				125.05166		128.40483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				96.70973		96.36115				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				86.80470		86.69743				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				94.78291		94.70192				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				100.26645		100.20957				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond				100.41690		100.29276				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				100.77485		100.65114				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				99.39960		99.34275				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				99.43344		100.97959				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				100.58887		100.53772				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				100.13495		100.07828				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				100.23795		100.18348				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN107 On 18/06/2024 Spot Bond				100.13495		100.07828				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				101.24898		101.19316				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				101.61648		101.54554				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				101.43907		101.36800				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				101.54921		101.45371				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond				94.72400		94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond				100.13433		100.07762				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				92.52854		93.11498				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				111.00000		108.37000				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				105.76000		103.23000				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				113.25000		110.60000				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				111.42000		108.78000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond				110.21604		108.04791				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				110.50197		113.30357				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				89.36846		89.50440				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				110.50197		113.30357				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				133.63859		133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond				89.83982		90.16090				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				84.98612		82.99119				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				100.11844		100.17474				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				103.69093		103.64499				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				100.86346		100.81284				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				91.49408		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				96.24644		96.24644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF081 On 08/09/2022 Spot Bond				100.29369		100.24732				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>	
NNF082 On 19/09/2022 Spot Bond				100.15870		100.11236				0.00	0	
<b>Total NNF083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF083</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond				127.03494		127.00701				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>	
NQ1A20 On 22/05/2052 Spot Bond				86.99971		86.93098				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>	
NQ1A24 On 22/05/2054 Spot Bond				100.62793		100.57372				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>	
NQ1A25 On 22/05/2023 Spot Bond				100.63989		100.58494				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>	
NQ1A27 On 22/05/2053 Spot Bond				100.59597		100.54453				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>	
NQ1B10 On 22/05/2052 Spot Bond				100.50650		100.46281				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>	
NQ1B10 On 22/05/2052 Spot Bond				109.87913		109.82777				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>	
NQ1B17 On 22/05/2023 Spot Bond				100.67786		100.61964				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>	
NQ1B20 On 22/05/2054 Spot Bond				100.64297		100.58745				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond				100.54891		100.50155				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				111.74799		111.69304				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				100.56304		100.51445				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			7.26000	103.53034	7.25000	103.47366				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			2.07000	205.82534	2.22000	205.30695			770,040,000,000.00	372,000,000	186,000,000	
<b>Total NRA023 SPOT</b>									<b>770,040,000,000.00</b>	<b>372,000,000</b>	<b>186,000,000</b>	
<b>Total For NRA023</b>									<b>770,040,000,000.00</b>	<b>372,000,000</b>	<b>186,000,000</b>	
NRA02: On 30/11/2028 Spot Bond			11.07000	106.20877	11.08500	106.04491			0.00	0	443,656,700	
<b>Total NRA028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>443,656,700</b>	
<b>Total For NRA028</b>									<b>0.00</b>	<b>0</b>	<b>443,656,700</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.48386	100.00000	13.39454			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				101.06998		101.02096				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond				101.09440		101.04681				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				100.23580		100.18549				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				100.23835		100.18748				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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond				100.11423		100.06592				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				100.94893		100.89552				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				100.54454		100.49353				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				100.21835		100.16620				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				101.09632		101.04816				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.26000	109.41422	8.27500	109.30447				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			6.84500	103.91055	6.83500	103.85527				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.63500	110.69106	8.65000	110.57140				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				100.91084		100.86196				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond				103.51466		103.46602				0.00	0	650,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
OML13 On 23/09/2026 Spot Bond				100.41899		100.36962				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			695,000,000,000,000.00	216,950,000,000	111,000,000,00	

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 OML14 SPOT</b>										<b>15,000,000,000,000.00</b>	<b>216,950,000,000</b>	<b>111,000,000,000</b>
<b>Total For OML14</b>										<b>15,000,000,000,000.00</b>	<b>216,950,000,000</b>	<b>111,000,000,000</b>
PEP01 On 10/03/2023 Spot Bond				100.70846		100.66114				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond				101.23903		101.18869				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				101.51926		101.47011				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond				101.49017		101.43757				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond				100.55115		100.49597				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond				101.39826		101.34196				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				100.51372		100.45655				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			8.56000	107.26842	8.57500	107.13738				721,084,874,728,000.00	1,252,463,186,300	1,947,975,555,500
<b>Total R186 SPOT</b>										<b>1,084,874,728,000.00</b>	<b>252,463,186,300</b>	<b>347,975,555,500</b>
<b>Total For R186</b>										<b>1,084,874,728,000.00</b>	<b>252,463,186,300</b>	<b>347,975,555,500</b>
R197 On 07/12/2023 Spot Bond			0.80000	328.27819	0.95000	327.24148				50,932,994,000,000.00	63,666,242,500	85,797,224,100
<b>Total R197 SPOT</b>										<b>50,932,994,000,000.00</b>	<b>63,666,242,500</b>	<b>85,797,224,100</b>
<b>Total For R197</b>										<b>50,932,994,000,000.00</b>	<b>63,666,242,500</b>	<b>85,797,224,100</b>
R202 On 07/12/2033 Spot Bond			3.93000	248.77361	4.02000	246.37883				7,771,182,000,000.00	1,977,400,000	126,591,615,400
<b>Total R202 SPOT</b>										<b>7,771,182,000,000.00</b>	<b>1,977,400,000</b>	<b>126,591,615,400</b>
<b>Total For R202</b>										<b>7,771,182,000,000.00</b>	<b>1,977,400,000</b>	<b>126,591,615,400</b>
R2023 On 28/02/2023 Spot Bond			5.66000	103.86226	5.65000	103.82173				209,054,186,842,000.00	36,935,368,700	377,378,800,000
<b>Total R2023 SPOT</b>										<b>19,054,186,842,000.00</b>	<b>36,935,368,700</b>	<b>377,378,800,000</b>
<b>Total For R2023</b>										<b>19,054,186,842,000.00</b>	<b>36,935,368,700</b>	<b>377,378,800,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030 On 31/01/2030 Spot Bond			10.10500	92.25592	10.16500	91.89044			492,072,631,086,500.00	1,335,187,791,300	2,526,153,151,500
<b>Total R2030 SPOT</b>									<b>12,072,631,086,500.00</b>	<b>335,187,791,300</b>	<b>526,153,151,500</b>
<b>Total For R2030</b>									<b>12,072,631,086,500.00</b>	<b>335,187,791,300</b>	<b>526,153,151,500</b>
R2032 On 31/03/2032 Spot Bond			10.56000	88.09477	10.61500	87.72222			760,654,681,664,000.00	1,303,092,299,400	1,612,614,201,300
<b>Total R2032 SPOT</b>									<b>10,654,681,664,000.00</b>	<b>303,092,299,400</b>	<b>512,614,201,300</b>
<b>Total For R2032</b>									<b>10,654,681,664,000.00</b>	<b>303,092,299,400</b>	<b>512,614,201,300</b>
R2035 On 28/02/2035 Spot Bond			10.91000	89.04219	10.98000	88.53936			019,113,849,933,000.00	1,193,319,326,300	1,290,370,319,200
<b>Total R2035 SPOT</b>									<b>19,113,849,933,000.00</b>	<b>193,319,326,300</b>	<b>290,370,319,200</b>
<b>Total For R2035</b>									<b>19,113,849,933,000.00</b>	<b>193,319,326,300</b>	<b>290,370,319,200</b>
R2037 On 31/01/2037 Spot Bond			11.11000	84.79045	11.18500	84.25606			767,124,208,790,000.00	609,102,089,000	1,289,730,100,000
<b>Total R2037 SPOT</b>									<b>17,124,208,790,000.00</b>	<b>609,102,089,000</b>	<b>289,730,100,000</b>
<b>Total For R2037</b>									<b>17,124,208,790,000.00</b>	<b>609,102,089,000</b>	<b>289,730,100,000</b>
R2040 On 31/01/2040 Spot Bond			11.23500	86.64994	11.29500	86.17846			561,655,695,000,000.00	584,037,000,000	1,230,535,545,000
<b>Total R2040 SPOT</b>									<b>11,655,695,000,000.00</b>	<b>584,037,000,000</b>	<b>230,535,545,000</b>
<b>Total For R2040</b>									<b>11,655,695,000,000.00</b>	<b>584,037,000,000</b>	<b>230,535,545,000</b>
R2044 On 31/01/2044 Spot Bond			11.26000	83.33671	11.32000	82.86177			007,477,875,400,000.00	533,523,790,000	1,561,905,090,000
<b>Total R2044 SPOT</b>									<b>17,477,875,400,000.00</b>	<b>533,523,790,000</b>	<b>561,905,090,000</b>
<b>Total For R2044</b>									<b>17,477,875,400,000.00</b>	<b>533,523,790,000</b>	<b>561,905,090,000</b>
R2048 On 28/02/2048 Spot Bond			11.21500	82.15683	11.27500	81.67396			392,881,911,645,000.00	2,264,189,203,000	1,992,142,420,000
<b>Total R2048 SPOT</b>									<b>12,881,911,645,000.00</b>	<b>264,189,203,000</b>	<b>392,142,420,000</b>
<b>Total For R2048</b>									<b>12,881,911,645,000.00</b>	<b>264,189,203,000</b>	<b>392,142,420,000</b>
R209 On 31/03/2036 Spot Bond			10.94500	68.48596	11.01000	68.08244			181,655,007,000,000.00	564,792,600,000	725,288,500,000
<b>Total R209 SPOT</b>									<b>11,655,007,000,000.00</b>	<b>564,792,600,000</b>	<b>725,288,500,000</b>
<b>Total For R209</b>									<b>11,655,007,000,000.00</b>	<b>564,792,600,000</b>	<b>725,288,500,000</b>
R210 On 31/03/2028 Spot Bond			2.70000	223.67448	2.77000	222.58000			173,865,830,400,000.00	64,394,752,000	222,627,147,100
<b>Total R210 SPOT</b>									<b>13,865,830,400,000.00</b>	<b>64,394,752,000</b>	<b>222,627,147,100</b>
<b>Total For R210</b>									<b>13,865,830,400,000.00</b>	<b>64,394,752,000</b>	<b>222,627,147,100</b>
R213 On 28/02/2031 Spot Bond			10.41500	83.04180	10.47500	82.67955			394,979,170,845,000.00	614,016,243,000	897,616,505,700
<b>Total R213 SPOT</b>									<b>14,979,170,845,000.00</b>	<b>614,016,243,000</b>	<b>397,616,505,700</b>
<b>Total For R213</b>									<b>14,979,170,845,000.00</b>	<b>614,016,243,000</b>	<b>397,616,505,700</b>
R214 On 28/02/2041 Spot Bond			11.24500	65.35386	11.30500	64.97033			321,640,025,000,000.00	473,245,000,000	716,511,560,000
<b>Total R214 SPOT</b>									<b>11,640,025,000,000.00</b>	<b>473,245,000,000</b>	<b>716,511,560,000</b>
<b>Total For R214</b>									<b>11,640,025,000,000.00</b>	<b>473,245,000,000</b>	<b>716,511,560,000</b>
RDFB1: On 27/11/2022 Spot Bond				100.75998		100.71091			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond				100.51314		100.46399				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond				100.56864		100.51735				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2024 Spot Bond				100.43297		100.37877				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				99.76607		99.70952				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				100.10171		100.08192				0.00	1,000,000,000	1,000,000,000
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
RDFB2: On 22/03/2026 Spot Bond				100.02448		100.03460				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond				99.96568		99.91412				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				100.60752		100.55747				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond				100.52282		100.46911				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				100.71378		100.66145				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				102.05464		102.00239				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				101.23663		101.16867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.18762		100.13238				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				98.94226		98.89922				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				100.55705		100.47294				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				101.15048		101.05943				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				101.55301		101.46762				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond				100.55823		100.47810				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				100.09474		100.07209				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				102.02678		101.93268				0.00	1,370,000,000	3,235,000,000
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>1,370,000,000</b>	<b>3,235,000,000</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>1,370,000,000</b>	<b>3,235,000,000</b>
RED70: On 17/04/2023 Spot Bond				102.54425		102.44158				0.00	3,630,000,000	1,815,000,000
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>3,630,000,000</b>	<b>1,815,000,000</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>3,630,000,000</b>	<b>1,815,000,000</b>
RES40 On 13/10/2022 Spot Bond				101.24303		101.18951				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				100.50784		100.45497				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond				101.32212		101.26549				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond				101.76194		101.70862				0.00	0	150,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
RES52 On 07/05/2024 Spot Bond				100.82164		100.76705				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				100.12913		100.07460				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				100.12173		100.07044				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				100.12885		100.07449				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond				100.13729		100.07928				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				100.15785		100.09095				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			7.38000	103.32015	7.37000	103.27270				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			11.23000	96.02639	11.29000	95.67813				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			11.71500	94.27513	11.77500	93.87158				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond				100.44206		100.38669			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.78500	95.23557	10.84500	94.90086			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				101.01191		100.96037			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				101.08420		101.03010			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			8.95000	104.69710	8.96500	104.57293		673,040,000,000.00	75,200,000	19,400,000	
<b>Total SBS20 SPOT</b>								<b>673,040,000,000.00</b>	<b>75,200,000</b>	<b>19,400,000</b>	
<b>Total For SBS20</b>								<b>673,040,000,000.00</b>	<b>75,200,000</b>	<b>19,400,000</b>	
SBS21 On 15/05/2026 Spot Bond				103.60981		103.55788			0.00	0	
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			8.17000	106.50043	8.16000	106.44533			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.03000	98.03778	9.04500	97.91943			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			9.42000	101.81264	9.43500	101.67691			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			8.27000	106.37485	8.28500	106.27379			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			8.41500	105.26893	8.43000	105.16235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.25500	101.15257	10.31500	100.76367				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			6.17500	102.59476	6.16500	102.54778				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			8.70500	106.86427	8.72000	106.74540				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			9.50500	106.76528	9.52000	106.62027				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			6.61000	106.34018	6.60000	106.28925				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond				101.24523		101.19761				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			7.92000	106.68224	7.93500	106.59100				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				103.34511		103.28586				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond				102.96909		102.91511				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond				101.23439		101.18553				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond				102.25485		102.20166				0.00	0	400,000.00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</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
SBS60 On 18/01/2023 Spot Bond				101.50811		101.46105				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				101.08875		101.03910				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				101.58476		101.53458				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				101.50950		101.45533				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				101.05678		101.00786				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	99.96093				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond				100.02547		99.97471				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond				100.66881		100.61918				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond				100.44723		100.39340				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				100.68285		100.63302				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				100.57322		100.52177				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				100.19060		100.13909				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond				100.73239		100.68191				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				100.95105		100.89908				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond				100.99994		100.94558				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			1.92000	323.18059	2.07000	322.13452				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.83000	228.94604	4.92000	226.75454				0.00	0	500,000,00
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBSS0 On 19/08/2024 Spot Bond				100.35885		100.31002				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond				100.05028		99.99992				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond				100.98190		100.93284				0.00	0	950,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
SBT103 On 31/03/2024 Spot Bond				103.56421		103.50842				0.00	12,400,000	163,800,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>12,400,000</b>	<b>163,800,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>12,400,000</b>	<b>163,800,00</b>
SBT104 On 30/09/2025 Spot Bond				104.71507		104.65293				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	320,000,00
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	<b>320,000,00</b>
SBT106 On 31/12/2026 Spot Bond				100.49398		100.42507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 08/04/2027 Spot Bond				101.90750		101.83684				0.00	0	
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond				102.09592		101.87022				0.00	0	830,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	<b>830,000,00</b>
SBT202 On 03/12/2023 Spot Bond				101.68640		101.63458				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			7.03000	105.18790	7.02000	105.14227				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				100.84262		100.78056				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond				102.23775		101.99720				0.00	0	100,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SBT207 On 25/06/2025 Spot Bond				105.94116		105.89039				0.00	0	500,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBT208 On 28/11/2025 Spot Bond				102.60926		102.55347				0.00	0	300,000,00
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBT209 On 29/06/2026 Spot Bond				100.12945		99.74203				0.00	2,500,000,000	2,500,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
SGI006 On 11/07/2022 Spot Bond				101.81673		101.73124				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond				100.98770		100.93575				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond				101.03638		100.98222				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.51000	98.04579	9.52500	97.90387				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond				100.66645		100.61222				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond				100.65790		100.60693				0.00	158,000,000	79,000,000
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>158,000,000</b>	<b>79,000,000</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>158,000,000</b>	<b>79,000,000</b>
SLRA6 On 15/11/2023 Spot Bond				100.68927		100.63340				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond				100.68355		100.62809				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond				100.72921		100.67047				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				100.67221		100.61757				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				100.72921		100.67047				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				100.71778		100.65986				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				100.79762		100.73396				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				100.69504		100.63876				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond				100.75202		100.69164				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				100.74629		100.68632				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			7.35500	105.75724	7.34500	105.70253				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				100.00000		99.95120				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond				100.52008		100.46428				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond				100.79397		100.74124				0.00	0	
<b>Total SNT06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT06</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond				100.70454		100.65605				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond				100.62272		100.56924				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				100.85543		100.80496				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				100.57713		100.52758				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				100.58851		100.53799				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				100.02355		99.96966				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 15/03/2024 Spot Bond				101.17464		101.12615				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>	
SPG005 On 18/06/2024 Spot Bond				100.67023		100.62024				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG007 On 15/10/2022 Spot Bond				101.26336		101.21713				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>	
SPG008 On 15/10/2024 Spot Bond				101.69073		101.64001				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 01/12/2023 Spot Bond				100.43774		100.38388				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				101.95106		101.90201				0.00	0	500,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SSA08 On 16/05/2024 Spot Bond				99.94751		99.89480				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			3.04500	159.77061	3.18500	159.01847				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>	
SSN011 On 21/12/2026 Spot Bond			8.53500	107.36398	8.55000	107.23302				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>	
SSN017 On 28/02/2031 Spot Bond			9.90500	85.59206	9.96500	85.21914				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>	
SSN021 On 07/12/2023 Spot Bond				98.65261		98.58714				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04( On 13/10/2023 Spot Bond				102.29724		101.19722				0.00	340,000,000	170,000,000
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,000</b>
SSN04( On 13/10/2023 Spot Bond			7.06000	105.31580	7.05000	105.26848				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 31/01/2038 Spot Bond			4.88000	117.81257	4.95500	116.57526				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 09/02/2027 Spot Bond				99.69909		99.64125				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04( On 30/04/2027 Spot Bond				100.97106		100.91108				0.00	620,000,000	310,000,000
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>620,000,000</b>	<b>310,000,000</b>
SSN04( On 05/04/2027 Spot Bond				100.23112		101.73903				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			1.83000	323.58618	1.98000	322.54085				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				101.01250		100.95763				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				100.87652		100.82212				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				99.87609		101.16718				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06( On 31/01/2025 Spot Bond			2.92000	160.26715	3.06000	159.51391				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			4.88000	117.81257	4.95500	116.57526				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			4.05000	114.08719	4.13000	113.37423				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			3.88000	210.21978	3.95000	209.17811				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				100.51713		100.46172				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				100.50879		100.45427				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond				100.22107		100.16616				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				100.21653		100.16276				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				100.49466		100.37084				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				100.44831		100.33617				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				100.13002		100.07545				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				101.27860		101.22285				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				100.58433		100.52775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.27196		100.21386				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				100.86770		100.81208				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			4.80500	229.47092	4.89500	227.27403				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				99.16029		99.06574				0.00	600,000,000	300,000,000
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SSN09: On 31/01/2030 Spot Bond				99.24372		99.19255				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				100.43112		100.38295				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				100.54129		100.48104				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				100.37125		100.31514				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.77000	89.10880	10.83000	88.75429				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				100.12957		100.02532				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			4.03000	208.57676	4.10000	207.54160				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			4.98500	225.72347	5.07500	223.56498				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				100.71701		100.66556				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				99.92962		101.84786				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				100.25642		100.21224				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				100.41117		100.36544				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 12/10/2022 Spot Bond				101.23875		101.18406				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				101.15107		101.09406				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				101.32327		101.25022				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				101.18283		101.11093				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				100.90525		100.84879				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				101.13757		101.06047				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				100.34070		100.28342				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 21/02/2024 Spot Bond				100.54479		100.49803				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				101.35419		101.30905				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				101.33170		101.28578				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				101.33408		101.28808				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				101.32931		101.28347				0.00	0	
<b>Total SSN155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN155</b>										<b>0.00</b>	<b>0</b>	
SSN15: On 30/06/2022 Spot Bond				101.33170		101.28578				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>	
SSN15: On 01/07/2022 Spot Bond				101.28578		101.23985				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>	
SSN15: On 05/07/2022 Spot Bond				101.29038		101.24429				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>	
SSN15: On 05/07/2022 Spot Bond				101.29038		101.24429				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>	
SSN16: On 05/07/2022 Spot Bond				101.27456		101.22849				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>	
SSN16: On 08/06/2023 Spot Bond				100.29792		100.25040				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 09/09/2022 Spot Bond				100.27748		100.23079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN162</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 12/09/2022 Spot Bond				100.27479		100.22630				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>	
SSN16: On 12/12/2022 Spot Bond				100.26688		100.21978				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond				100.22887		100.17983				0.00	0	
<b>Total SSN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN165</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond				100.22630		100.17781				0.00	0	
<b>Total SSN166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN166</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond				100.22887		100.17983				0.00	0	
<b>Total SSN167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN167</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 13/09/2022 Spot Bond				100.22695		100.17832				0.00	0	
<b>Total SSN168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN168</b>										<b>0.00</b>	<b>0</b>	
SSN16: On 15/09/2022 Spot Bond				100.19644		100.14733				0.00	0	
<b>Total SSN169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN169</b>										<b>0.00</b>	<b>0</b>	
SSN17: On 19/09/2022 Spot Bond				100.15870		100.11236				0.00	0	
<b>Total SSN170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN170</b>										<b>0.00</b>	<b>0</b>	
SST20: On 08/12/2026 Spot Bond				100.70287		100.64773				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				100.12427		100.10991				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			9.05000	102.00062	9.06500	101.88502				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/08/2022 Spot Bond				100.53530		100.48936				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				100.57995		100.53015				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				100.57805		100.52842				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond				100.58564		100.53536				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				100.60160		100.54992				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond				100.59211		100.54126				0.00	620,000,000	2,660,000,000
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>2,660,000,000</b>
<b>Total For T17A22</b>										<b>0.00</b>	<b>620,000,000</b>	<b>2,660,000,000</b>
T17A23 On 21/02/2026 Spot Bond				100.60160		100.54992				0.00	460,000,000	230,000,000
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
<b>Total For T17A23</b>										<b>0.00</b>	<b>460,000,000</b>	<b>230,000,000</b>
T17A31 On 21/02/2026 Spot Bond			7.21000	102.49602	7.21000	102.43588				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	102.67158	7.72000	102.60714				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				100.72655		100.66274				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond				100.85309		100.78543				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				101.43374		101.39052				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond				100.32779		101.67270				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				100.76461		100.71824				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				100.93822		100.89103				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				100.55918		100.51314				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond				100.96881		100.92186				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond				101.05807		101.01304				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond				101.47428		101.42672				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond				100.89497		100.84810				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond				101.04724		100.99883				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				99.87645		99.83122				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond				99.99986		99.95308				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond				100.30594		100.25848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond				100.45503		100.40626				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				100.62870		100.58111				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				100.69261		100.64314				0.00	5,820,000,000	5,820,000,000
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>5,820,000,000</b>	<b>5,820,000,000</b>
<b>Total For TFS172</b>										<b>0.00</b>	<b>5,820,000,000</b>	<b>5,820,000,000</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond				100.61807		100.56470				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	100.91876	9.82000	100.84047				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A4 On 21/11/2022 Spot Bond				100.58871		100.53535				0.00	0	
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond				100.59804		100.54669				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond				100.64172		100.58661				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B1 On 21/11/2022 Spot Bond				100.71304		100.66018				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B2 On 21/11/2022 Spot Bond				100.72426		100.67254				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>	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond				100.68633		100.62737				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				100.79130		100.73588				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				100.66355		100.60656				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				101.25515		101.17832				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				101.01233		100.93564				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond				100.86537		100.79096				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				100.62331		100.57529				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				100.79825		100.74738				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	102.93636	8.49000	102.86546				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				100.68014		100.63209				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				100.60658		100.55450				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				100.62084		100.57282				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond				100.60373		100.55189				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	101.99619	5.76000	101.94821				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				100.62462		100.57099				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				100.85388		100.79809				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				100.66069		100.60395				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond				100.65405		100.59788				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				100.69959		100.63949				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				100.68726		100.62822				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				100.85777		100.78403				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				100.93814		100.85745				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				100.89088		100.81427				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				100.64425		100.58889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond				100.63004		100.57591				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				100.62530		100.57158				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				100.67835		100.62005				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				100.65657		100.60015				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond				100.65373		100.59755				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				100.85235		100.77901				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				100.81740		100.74708				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				100.79567		100.72723				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				100.53531		100.48936				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				100.54960		100.50242				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				100.34032		100.28580				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TL24 On 05/09/2022 Spot Bond			6.46000	103.24094	6.45000	103.18886				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.38000	107.32069	7.37000	107.27782				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				102.36405		102.31437				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				101.34643		101.29725				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			9.03000	102.21085	9.04500	102.09993				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond				102.36576		102.31477				0.00	3,600,000,000	3,600,000,000
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>3,600,000,000</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>3,600,000,000</b>
TL30 On 10/06/2024 Spot Bond				100.95468		100.90652				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				101.02876		100.97736				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond				101.02774		100.97458				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			7.53000	105.65539	7.52000	105.60490				0.00	0	1,110,000,000
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,000</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>1,110,000,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	41.74973	100.00000	41.47463				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			9.41000	103.57672	9.42500	103.45759				0.00	0	1,681,349,400
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,681,349,400</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,681,349,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	19.71039	100.00000	19.57836				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			10.66000	93.97514	10.67500	93.83801				0.00	0	18,743,980,80
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,743,980,80</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,743,980,80</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.96660	100.00000	10.89434				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			11.03500	100.37225	11.09500	100.01301				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			11.70500	95.94706	11.76500	95.55847				0.00	0	900,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.17430	8.00000	117.09899				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			12.11700	99.64476	12.18700	99.13320				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			12.50500	89.77366	12.56500	89.30227				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	102.28588	10.75000	102.19813				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				100.86237		100.80279				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				100.92689		100.86350				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			5.23000	104.37325	5.28500	103.77023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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				100.12109		100.07013				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				100.12015		100.06959				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond				100.12207		100.07062				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				100.12488		100.07221				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.14295	7.61000	100.08166				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond				100.10828		100.06283				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				100.38277		100.32239				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			6.77000	101.86974	6.76000	101.81840				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>	
TRA3A7 On 14/11/2022 Spot Bond				100.65590		100.60218				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				100.83195		100.76583				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>	
TRA3B2 On 14/11/2022 Spot Bond				100.55395		100.48416				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond				101.24551		101.19109				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			7.06000	105.46210	7.05000	105.41923				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				101.24551		101.19109				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	101.74442	8.62000	101.67407				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond				99.66958		99.59786				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				101.98871		101.92814				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				100.13536		100.07816				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				100.12975		100.07497				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				100.16616		100.09563				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				100.16616		100.09563				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				98.86788		98.82595				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP26: On 07/02/2023 Spot Bond				96.34055		96.29176				0.00	530,000,000	310,000,000
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>530,000,000</b>	<b>310,000,000</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 TSP261</b>										<b>0.00</b>	<b>530,000,000</b>	<b>310,000,000</b>
TSP262 On 13/02/2023 Spot Bond				96.15906		96.10918				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				95.55818		95.50613				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				101.45719		101.40065				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				101.21626		101.14332				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond				101.88589		101.80862				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				101.08407		101.04392				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				100.99403		100.95373				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				100.88476		100.84455				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				100.51618		100.47193				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				100.48668		100.44244				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				100.45795		100.41363				0.00	0	
<b>Total TWC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC411</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 02/09/2022 Spot Bond				100.35586		100.31138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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				100.28120		100.23680			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			10.86000	104.68680	10.87500	104.55135		20,701,386,300,000.00	1,906,205,000	953,102,500	
<b>Total UG26 SPOT</b>								<b>20,701,386,300,000.00</b>	<b>1,906,205,000</b>	<b>953,102,500</b>	
<b>Total For UG26</b>								<b>20,701,386,300,000.00</b>	<b>1,906,205,000</b>	<b>953,102,500</b>	
UU1A0 On 15/05/2024 Spot Bond				100.64366		100.59107			0.00	0	
<b>Total UU1A01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>									<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond				100.71780		100.65989			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				100.66078		100.60697			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				100.73491		100.67577			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				100.75202		100.69165			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				100.77938		100.71704			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				100.90012		100.82910			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				100.92288		100.85023			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				101.34280		101.28833			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond				101.51684		101.46612			0.00	0	
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond				101.11748		101.06842			0.00	0	
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond				100.63999		100.58870			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				100.65745		100.60439			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond				100.58364		100.53576			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				100.81203		100.75824			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				100.22954		100.18090			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>1.53e+017</b>	<b>228,288,211,000</b>	<b>930,110,864,70</b>
<b>Total for SPOT :</b>									<b>1.53e+017</b>	<b>228,288,211,000</b>	<b>930,110,864,70</b>
<b>Total Futures</b>									<b>1.527834338e+017</b>	<b>228,288,212,803</b>	<b>930,112,110,51</b>
<b>Total Options</b>									<b>0 429 065.140000000</b>	<b>31,512</b>	<b>129,00</b>
<b>Grand Total:</b>									<b>1.53e+017</b>	<b>228,288,244,315</b>	<b>930,112,239,51</b>