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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2022

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			12.20031	74.82333	12.08571	75.37276			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.43018	72.14992	12.31047	72.70829			0.00	0	
ES33	On	02/02/2023	Bond Future			12.64915	73.37177	12.52401	73.94022			0.00	0	
ES33	On	04/05/2023	Bond Future			12.83501	70.99987	12.70429	71.58014			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			12.59099	72.89072	12.47616	73.51818			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.80297	69.71160	12.68298	70.34907			0.00	0	
ES42	On	02/02/2023	Bond Future			12.99780	70.89416	12.87258	71.54308			0.00	0	
ES42	On	04/05/2023	Bond Future			13.17201	68.00407	13.04131	68.66626			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			162.49880	162.49880	162.52021	162.52021			16,249,880.00	100	7,20
I2025	On	03/11/2022	Bond Future			164.90786	164.90786	164.93124	164.93124			0.00	0	
I2025	On	02/02/2023	Bond Future			166.00894	166.00894	166.03418	166.03418			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/05/2023	Bond Future			169.21132	169.21132	169.23880	169.23880			0.00	0	
<b>Total I2025 Future</b>												<b>16,249,880.00</b>	<b>100</b>	<b>7,20</b>
<b>Total For I2025</b>												<b>16,249,880.00</b>	<b>100</b>	<b>7,20</b>
I2029	On	04/08/2022	Bond Future			119.87548	119.87548	120.36565	120.36565			0.00	0	2,66
I2029	On	03/11/2022	Bond Future			120.40385	120.40385	120.90252	120.90252			0.00	0	
I2029	On	02/02/2023	Bond Future			122.43935	122.43935	122.94758	122.94758			0.00	0	
I2029	On	04/05/2023	Bond Future			123.51390	123.51390	124.03307	124.03307			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,66</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,66</b>
I2033	On	04/08/2022	Bond Future			115.05101	115.05101	115.01783	115.01783			0.00	0	7,42
I2033	On	03/11/2022	Bond Future			115.42372	115.42372	115.39119	115.39119			0.00	0	
I2033	On	02/02/2023	Bond Future			117.37471	117.37471	117.34279	117.34279			0.00	0	
I2033	On	04/05/2023	Bond Future			118.26632	118.26632	118.23487	118.23487			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			130.31219	130.31219	129.94446	129.94446			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			132.24411	132.24411	131.87236	131.87236			0.00	0	
I2038	On	02/02/2023	Bond Future			132.58275	132.58275	132.20580	132.20580			0.00	0	
I2038	On	04/05/2023	Bond Future			135.14173	135.14173	134.75889	134.75889			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			119.05544	119.05544	119.41687	119.41687			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			118.85847	118.85847	119.22646	119.22646			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			120.86839	120.86839	121.24370	121.24370			0.00	0	
I2046	On	04/05/2023	Bond Future			121.17904	121.17904	121.56268	121.56268			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			121.45124	121.45124	120.73832	120.73832			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			123.25150	123.25150	122.52899	122.52899			0.00	0	
I2050	On	02/02/2023	Bond Future			123.22831	123.22831	122.49472	122.49472			0.00	0	
I2050	On	04/05/2023	Bond Future			125.60633	125.60633	124.85994	124.85994			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			8.92379	107.00709	8.79733	107.47315		5.15	23,969,588.16	224	82,57
R186	On	03/11/2022	Bond Future			9.14267	108.56708	9.00631	109.04105		4.95	231,899,282.88	2,136	11,16
R186	On	02/02/2023	Bond Future			9.33181	105.08293	9.18420	105.56580		4.99	0.00	0	
R186	On	04/05/2023	Bond Future			9.46642	107.09293	9.30598	107.58612		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 Intere
<b>Total R186 Future</b>												<b>255,868,871.04</b>	<b>2,360</b>	<b>93,73</b>	
R186	On	04/08/2022	Bond Future	8.13	Call			70.73000	0.07073	32,280	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,573.20000	2.57320	3,000,810	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			73.91000	0.07391	33,960	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,538.34000	2.53834	2,964,450	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			77.15000	0.07715	35,680	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,503.55000	2.50355	2,928,140	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.29000	0.00029	0,070	5.79		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,070.77000	7.07077	7,536,610	5.79		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			32.31000	0.03231	13,080	5.03		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,184.03000	3.18403	3,630,860	5.03		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,600.59000	3.60059	3,152,020	6.11		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			45.57000	0.04557	63,060	6.11		0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			3,081.29000	3.08129	3,464,020	4.74		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			592.83000	0.59283	450,410	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,269.66000	2.26966	2,601,210	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			603.98000	0.60398	459,620	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,245.26000	2.24526	2,574,870	4.77		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			615.27000	0.61527	468,970	4.78		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,221.02000	2.22102	2,548,690	4.78		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,125.20000	1.12520	904,720	4.91		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,461.58000	1.46158	1,715,070	4.91		0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			331.14000	0.33114	239,900	4.74		0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			542.02000	0.54202	427,520	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,392.25000	3.39225	3,760,620	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			550.36000	0.55036	434,530	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,366.66000	3.36666	3,733,700	4.72		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			533.52000	0.53352	420,360	4.71		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,417.69000	3.41769	3,787,400	4.71		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,705.72000	2.70572	3,013,150	4.62		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,206.69000	1.20669	1,019,590	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,687.33000	2.68733	2,993,420	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,220.14000	1.22014	1,031,700	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,669.41000	2.66941	2,974,160	4.63		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,193.69000	1.19369	1,007,930	4.62		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>255,868,871.04</b>	<b>2,360</b>	<b>113,15</b>	
R197	On	04/08/2022	Bond Future			330.38217	330.38217	330.31479	330.31479				16,519,108.50	50	80
R197	On	03/11/2022	Bond Future			335.27906	335.27906	335.21403	335.21403				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			332.19787	332.19787	332.13476	332.13476			0.00	0	
R197	On	04/05/2023	Bond Future			338.61198	338.61198	338.55113	338.55113			0.00	0	
<b>Total R197 Future</b>												<b>16,519,108.50</b>	<b>50</b>	<b>81</b>
<b>Total For R197</b>												<b>16,519,108.50</b>	<b>50</b>	<b>81</b>
R202	On	04/08/2022	Bond Future			248.29038	248.29038	249.83664	249.83664			0.00	0	6,58
R202	On	03/11/2022	Bond Future			251.97050	251.97050	253.54224	253.54224			0.00	0	
R202	On	02/02/2023	Bond Future			251.58230	251.58230	253.18294	253.18294			0.00	0	
R202	On	04/05/2023	Bond Future			256.43676	256.43676	258.07083	258.07083			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,58</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>6,58</b>
R2023	On	04/08/2022	Bond Future			6.00580	104.36865	5.90540	104.42347		0.60	90,696,356.85	869	25,57
R2023	On	03/11/2022	Bond Future			6.07817	101.97312	5.89375	102.02980		0.34	0.00	0	
<b>Total R2023 Future</b>												<b>90,696,356.85</b>	<b>869</b>	<b>25,51</b>
R2023	On	04/08/2022	Bond Future	6.03	Call			129.83000	0.12983	95,150	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			61.81000	0.06181	81,950	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			133.62000	0.13362	98,440	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			60.14000	0.06014	79,780	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			137.44000	0.13744	101,770	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			58.51000	0.05851	77,660	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			167.73000	0.16773	131,290	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			58.29000	0.05829	78,530	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			169.99000	0.16999	133,310	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			57.49000	0.05749	77,490	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			172.48000	0.17248	135,580	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			56.91000	0.05691	76,690	0.43	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>90,696,356.85</b>	<b>869</b>	<b>25,51</b>
R2030	On	04/08/2022	Bond Future			10.41996	87.85937	10.29981	88.42540		8.52	277,020,593.61	3,153	90,47
R2030	On	03/11/2022	Bond Future			10.62301	89.14148	10.49680	89.71671		8.30	2,674,244.40	30	18,76
R2030	On	02/02/2023	Bond Future			10.80976	86.62286	10.67689	87.20853		8.35	0.00	0	
R2030	On	04/05/2023	Bond Future			10.96506	88.28220	10.82511	88.88004		8.03	0.00	0	
<b>Total R2030 Future</b>												<b>279,694,838.01</b>	<b>3,183</b>	<b>109,24</b>
R2030	On	04/08/2022	Bond Future	10.95	Call			3,190.28000	3.19028	2,684,890	9.30	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			181.91000	0.18191	242,550	9.30	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			3,756.83000	3.75683	4,286,250	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			70.65000	0.07065	32,470	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,710.36000	3.71036	4,238,210	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			74.19000	0.07419	34,350	8.02	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.56	Put			3,664.11000	3.66411	4,190,300	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.02000	0.00002	0,000	8.03	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,141.80000	10.14180	10,707,810	8.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			4.11000	0.00411	1,240	7.89	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,177.39000	6.17739	6,740,550	7.89	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			67.30000	0.06730	30,690	8.01	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,885.85000	2.88585	3,263,120	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			967.87000	0.96787	767,550	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,183.90000	5.18390	4,694,170	9.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,855.19000	2.85519	3,230,100	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			442.60000	0.44260	528,100	9.40	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			456.96000	0.45696	341,450	7.82	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,202.37000	4.20237	4,662,090	7.82	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			951.49000	0.95149	753,530	8.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			984.63000	0.98463	781,920	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,824.94000	2.82494	3,197,460	8.06	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,160.97000	1.16097	934,210	8.13	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,532.90000	2.53290	2,881,370	8.13	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			734.00000	0.73400	592,470	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			290.69000	0.29069	223,600	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,086.76000	4.08676	4,498,050	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			991.72000	0.99172	815,530	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,054.72000	4.05472	4,464,200	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,005.83000	1.00583	827,860	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,022.59000	4.02259	4,430,290	7.93	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			146.22000	0.14622	108,830	7.90	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			4,728.03000	4.72803	5,172,170	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			769.43000	0.76943	622,880	7.83	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			4,623.03000	4.62303	5,062,150	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			908.87000	0.90887	743,370	7.89	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,249.91000	4.24991	4,670,080	7.89	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Put			7,684.94000	7.68494	8,214,080	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,151.59000	7.15159	7,670,170	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			595.61000	0.59561	475,160	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,248.60000	5.24860	5,713,820	7.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			722.37000	0.72237	582,510	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,763.27000	4.76327	5,209,080	7.80	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,418.47000	1.41847	1,617,040	8.64	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			977.50000	0.97750	803,120	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			8,931.67000	8.93167	9,479,950	7.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.04	Call		221.18000	0.22118	167,870	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		7,865.71000	7.86571	8,398,070	7.87	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		237.09000	0.23709	180,560	7.87	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		3,407.93000	3.40793	3,027,140	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,474.12000	1.47412	1,679,000	8.61	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		3,524.15000	3.52415	3,137,050	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,309.84000	3.30984	3,644,980	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,051.45000	2.05145	1,787,140	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,285.68000	3.28568	3,619,210	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,969.57000	3.96957	3,584,700	8.46	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		4,771.82000	4.77182	5,191,810	7.62	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,822.05000	1.82205	1,577,160	7.86	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		3,582.39000	3.58239	3,935,340	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,012.49000	2.01249	1,751,400	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		780.50000	0.78050	880,390	9.66	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		2,031.92000	2.03192	1,769,220	7.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,219.79000	6.21979	6,698,620	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		744.42000	0.74442	614,240	7.46	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		5,884.31000	5.88431	6,351,970	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		856.37000	0.85637	711,540	7.49	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		1,795.58000	1.79558	2,008,550	8.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		1,138.59000	1.13859	960,740	7.62	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		7,604.56000	7.60456	7,106,610	9.66	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		5,490.56000	5.49056	5,943,570	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		305.30000	0.30530	241,780	7.41	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		8,458.18000	8.45818	8,992,500	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,334.13000	3.33413	3,670,880	7.91	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		663.52000	0.66352	544,510	7.46	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		4,787.89000	4.78789	4,368,450	8.73	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,460.63000	1.46063	1,639,030	8.73	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		6,098.36000	6.09836	5,636,140	9.17	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,078.38000	1.07838	1,214,000	9.17	0.00	0	1,00
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>10,50</b>
<b>Total For R2030</b>											<b>279,694,838.01</b>	<b>3,183</b>	<b>119,80</b>
R2032	On	04/08/2022	Bond Future			10.87192	87.52895	10.74674	88.19093	9.60	2,888,455.35	33	93,20
R2032	On	03/11/2022	Bond Future			11.06917	84.65467	10.93830	85.32716	9.74	294,682,906.27	3,481	80,50
R2032	On	02/02/2023	Bond Future			11.24830	86.06851	11.11141	86.75304	9.35	0.00	0	
R2032	On	04/05/2023	Bond Future			11.39610	83.55566	11.25289	84.25415	9.41	0.00	0	
<b>Total R2032 Future</b>											<b>297,571,361.62</b>	<b>3,514</b>	<b>173,70</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call		0.05000	0.00005	0,010	8.65	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,184.65000	10.18465	10,846,590	8.65	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		1.53000	0.00153	0,370	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		5,843.60000	5.84360	5,197,390	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		45.51000	0.04551	61,280	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		1,007.08000	1.00708	686,140	9.55	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		1,256.03000	1.25603	1,597,070	9.55	65,479.87	41	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		1,943.26000	1.94326	1,477,040	9.89	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		4,494.26000	4.49426	3,872,970	10.87	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		115.42000	0.11542	156,110	10.87	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call		186.69000	0.18669	94,910	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,104.81000	3.10481	3,675,010	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		194.89000	0.19489	99,800	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		5,711.43000	5.71143	6,365,100	8.46	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call		569.62000	0.56962	352,170	9.33	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put		1,894.85000	1.89485	2,339,380	9.33	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call		20.51000	0.02051	7,200	8.50	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put		5,257.76000	5.25776	5,906,430	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		112.52000	0.11252	52,480	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		611.05000	0.61105	806,810	9.89	33,079.21	41	7,50
R2032	On	04/08/2022	Bond Future	9.40	Put		7,579.75000	7.57975	8,240,570	8.54	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		12.28000	0.01228	3,970	8.46	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		3,645.04000	3.64504	4,246,980	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		178.70000	0.17870	90,170	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,152.44000	3.15244	3,725,890	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,057.44000	3.05744	3,624,330	8.91	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put		2,723.80000	2.72380	3,126,540	9.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		462.23000	0.46223	334,930	8.77	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,317.05000	3.31705	3,772,710	9.21	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call		76.98000	0.07698	48,790	8.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put		3,076.64000	3.07664	3,511,880	9.29	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call		1,300.55000	1.30055	1,033,760	9.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,754.70000	2.75470	3,160,400	9.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		1,322.47000	1.32247	1,052,720	9.42	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.11	Put		4,833.91000	4.83391	5,391,010	8.71	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call		50.12000	0.05012	30,880	8.71	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put		4,613.55000	4.61355	5,158,740	8.77	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call		522.67000	0.52267	382,940	8.84	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put		4,399.27000	4.39927	4,932,030	8.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		958.23000	0.95823	741,400	9.21	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.36	Call			57.97000	0.05797	36,060	8.70	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,762.14000	8.76214	9,412,720	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			8,195.47000	8.19547	8,839,770	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			250.61000	0.25061	172,400	8.58	0.00	0	7%
R2032	On	03/11/2022	Bond Future	9.92	Put			5,736.40000	5.73640	6,330,680	8.58	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			406.75000	0.40675	291,360	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,980.89000	3.98089	3,481,340	10.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			898.13000	0.89813	1,071,070	10.39	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			6,997.43000	6.99743	6,394,540	11.53	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			337.37000	0.33737	406,970	11.53	0.00	0	7%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,091.85000	1.09185	854,600	9.29	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			9,048.96000	9.04896	9,702,210	8.71	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,032.55000	1.03255	837,270	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,712.93000	4.71293	5,202,180	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,202.91000	1.20291	985,540	8.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,353.21000	4.35321	4,820,370	8.95	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,523.01000	1.52301	1,267,520	9.09	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			765.90000	0.76590	608,610	8.68	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,411.19000	5.41119	5,938,430	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,000.53000	1.00053	809,580	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,787.43000	4.78743	5,281,010	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,016.58000	1.01658	823,450	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			571.91000	0.57191	661,290	11.47	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			187.73000	0.18773	137,220	8.42	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,007.41000	9.00741	9,641,430	8.42	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			441.82000	0.44182	338,730	8.45	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,726.64000	6.72664	7,308,080	8.45	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			688.13000	0.68813	542,860	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,781.88000	3.78188	4,210,920	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,297.15000	1.29715	1,488,440	10.25	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,298.32000	8.29832	7,703,170	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,658.17000	5.65817	6,197,430	8.62	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			133.68000	0.13368	95,950	8.41	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			9,877.11000	9.87711	10,523,910	8.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,750.20000	4.75020	5,241,600	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,332.67000	4.33267	3,863,740	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,489.47000	1.48947	1,705,070	10.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,856.41000	4.85641	4,363,170	10.25	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,032.29000	2.03229	1,744,460	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,938.50000	3.93850	4,349,160	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 Intere
R2032	On	04/05/2023	Bond Future	10.88	Call			2,053.67000	2.05367	1,763,870	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			3,909.37000	3.90937	4,318,060	9.16	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			2,075.49000	2.07549	1,783,710	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			3,880.72000	3.88072	4,287,430	9.17	0.00	0	
<b>Total R2032 Option</b>												<b>98,559.08</b>	<b>82</b>	<b>29,96</b>
<b>Total For R2032</b>												<b>297,669,920.70</b>	<b>3,596</b>	<b>203,76</b>
R2035	On	04/08/2022	Bond Future			11.17610	88.58439	11.06621	89.23831		10.81	125,701,249.41	1,419	128,28
R2035	On	03/11/2022	Bond Future			11.36202	85.39017	11.24749	86.05446		11.02	0.00	0	3,7
R2035	On	02/02/2023	Bond Future			11.53482	86.81521	11.41532	87.49143		10.53	0.00	0	
R2035	On	04/05/2023	Bond Future			11.67118	83.97625	11.54672	84.66629		10.59	0.00	0	
<b>Total R2035 Future</b>												<b>125,701,249.41</b>	<b>1,419</b>	<b>132,00</b>
R2035	On	04/08/2022	Bond Future	9.53	Call			0.40000	0.00040	0,090	9.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			9,944.79000	9.94479	10,598,400	9.59	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			3.84000	0.00384	1,160	9.49	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			1,505.93000	1.50593	1,121,570	10.98	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,125.46000	1.12546	1,395,020	10.98	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			6,371.35000	6.37135	5,733,940	12.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			476.22000	0.47622	297,440	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,584.23000	2.58423	3,059,370	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			493.54000	0.49354	310,010	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			3,518.13000	3.51813	4,072,970	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			511.27000	0.51127	322,950	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,495.49000	2.49549	2,961,090	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			7,814.41000	7.81441	8,465,650	9.49	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			221.60000	0.22160	122,520	10.08	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			2,539.62000	2.53962	3,010,010	10.45	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			64.06000	0.06406	80,570	12.72	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			352.38000	0.35238	209,800	10.28	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,958.04000	2.95804	3,469,380	10.28	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,077.89000	3.07789	3,464,550	10.74	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,711.34000	1.71134	1,416,330	10.80	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			2,874.59000	2.87459	3,243,870	10.80	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,928.96000	1.92896	1,610,970	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			9,040.20000	9.04020	9,673,160	9.64	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			335.25000	0.33525	243,460	9.62	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			6,129.71000	6.12971	6,702,210	9.62	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			681.07000	0.68107	523,910	10.08	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			378.12000	0.37812	441,080	13.30	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			1,556.71000	1.55671	1,279,080	10.74	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 Intert
R2035	On	03/11/2022	Bond Future	11.15	Call			1,985.68000	1.98568	1,661,980	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,557.07000	2.55707	2,897,660	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,174.04000	8.17404	7,572,710	13.30	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,768.34000	4.76834	5,275,470	10.08	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put			2,618.26000	2.61826	2,964,560	10.89	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			94.39000	0.09439	63,060	9.64	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call			1,957.21000	1.95721	1,636,360	10.90	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,587.53000	2.58753	2,930,970	10.90	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,462.71000	1.46271	1,229,880	9.90	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,590.22000	4.59022	5,033,610	9.90	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,857.65000	1.85765	1,585,110	10.10	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,974.24000	3.97424	4,377,920	10.10	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,882.23000	1.88223	1,607,370	10.12	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,028.33000	1.02833	845,880	9.62	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,489.28000	5.48928	5,983,050	9.62	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call			1,419.52000	1.41952	1,191,340	9.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,667.07000	4.66707	5,115,110	9.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,441.15000	1.44115	1,210,640	9.89	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			538.39000	0.53839	611,310	12.91	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call			548.70000	0.54870	435,320	9.39	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			7,254.68000	7.25468	7,817,520	9.39	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			925.78000	0.92578	756,540	9.55	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,755.41000	5.75541	6,262,390	9.55	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			993.40000	0.99340	815,380	9.60	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put			3,939.87000	3.93987	4,341,230	10.12	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call			210.92000	0.21092	159,340	9.32	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			10,103.54000	10.10354	10,728,180	9.32	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			229.73000	0.22973	174,300	9.33	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			9,856.39000	9.85639	10,477,180	9.33	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			249.89000	0.24989	190,400	9.34	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put			4,628.65000	4.62865	5,074,360	9.89	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,716.89000	1.71689	1,933,050	10.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,779.21000	4.77921	4,312,230	11.04	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,651.49000	1.65149	1,860,730	11.04	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call			9,967.99000	9.96799	9,364,690	12.91	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			9,611.63000	9.61163	10,228,360	9.34	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			5,577.00000	5.57700	6,075,200	9.60	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,628.62000	4.62862	4,168,560	10.99	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			951.33000	0.95133	1,062,080	12.64	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call			2,317.52000	2.31752	2,027,240	10.33	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 Intere
R2035	On	04/05/2023	Bond Future	11.17	Put			4,456.81000	4.45681	4,856,570	10.33	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			2,391.53000	2.39153	2,095,340	10.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			4,357.62000	4.35762	4,751,470	10.36	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			2,416.37000	2.41637	2,118,220	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			4,324.84000	4.32484	4,716,730	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			362.33000	0.36233	289,710	9.52	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			10,640.56000	10.64056	11,257,980	9.52	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			884.20000	0.88420	736,180	9.69	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			7,520.02000	7.52002	8,062,040	9.69	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,144.06000	1.14406	964,820	9.81	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			2,441.35000	2.44135	2,141,240	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,292.25000	4.29225	4,682,180	10.37	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			6,499.68000	6.49968	5,991,760	11.64	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,620.75000	1.62075	1,802,870	11.64	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			9,391.39000	9.39139	8,812,100	12.64	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			6,670.87000	6.67087	7,181,670	9.81	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>125,701,249.41</b>	<b>1,419</b>	<b>146,90</b>
R2037	On	04/08/2022	Bond Future			11.39574	79.92406	11.28083	80.60975		12.12	114,291,405.80	1,430	138,80
R2037	On	03/11/2022	Bond Future			11.57184	81.09058	11.45232	81.78710		11.77	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.73548	78.18758	11.61102	78.89655		11.88	0.00	0	
R2037	On	04/05/2023	Bond Future			11.87400	79.68706	11.74456	80.41036		11.38	0.00	0	
<b>Total R2037 Future</b>												<b>114,291,405.80</b>	<b>1,430</b>	<b>140,80</b>
R2037	On	04/08/2022	Bond Future	11.95	Put			246.24000	0.24624	317,480	13.44	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call			439.57000	0.43957	265,840	11.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,713.08000	2.71308	3,225,040	11.57	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			1,101.00000	1.10100	771,160	12.06	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Call			423.56000	0.42356	254,610	11.55	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,528.04000	1.52804	1,883,890	12.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,782.22000	1.78222	1,344,730	12.37	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			952.88000	0.95288	1,201,080	12.37	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Put			2,759.69000	2.75969	3,276,430	11.55	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call			4,119.86000	4.11986	3,505,410	13.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			5.62000	0.00562	1,730	10.63	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			7,585.99000	7.58599	8,267,790	10.63	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			407.95000	0.40795	243,720	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,806.77000	2.80677	3,328,230	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,689.68000	2.68968	3,058,140	11.55	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,852.21000	1.85221	1,530,160	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 Intere
R2037	On	03/11/2022	Bond Future	11.30	Put		2,753.18000	2.75318	3,127,650	11.53	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,879.92000	1.87992	1,554,870	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,721.28000	2.72128	3,092,750	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,907.86000	1.90786	1,579,800	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,503.92000	1.50392	1,260,770	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,820.76000	4.82076	5,286,580	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,461.77000	1.46177	1,223,300	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,900.62000	4.90062	5,371,120	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,482.87000	1.48287	1,242,050	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,860.68000	4.86068	5,328,830	11.39	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,723.11000	4.72311	5,153,550	11.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,244.69000	2.24469	1,949,770	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,688.24000	4.68824	5,116,620	11.01	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		2,196.76000	2.19676	1,905,960	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,758.17000	4.75817	5,190,670	10.99	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,220.66000	2.22066	1,927,800	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>114,291,405.80</b>	<b>1,430</b>	<b>143,05</b>
R2040	On	04/08/2022	Bond Future			11.51335	81.49572	11.38819	82.29539	12.79	53,216,705.16	653	123,90
R2040	On	03/11/2022	Bond Future			11.68476	82.68523	11.55461	83.49745	12.42	0.00	0	4,46
R2040	On	02/02/2023	Bond Future			11.84425	79.55863	11.70879	80.38520	12.56	0.00	0	
R2040	On	04/05/2023	Bond Future			11.97933	81.08480	11.83854	81.92803	12.04	0.00	0	
<b>Total R2040 Future</b>											<b>53,216,705.16</b>	<b>653</b>	<b>128,36</b>
R2040	On	04/08/2022	Bond Future	9.70	Call		0.15000	0.00015	0,030	11.47	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,106.35000	12.10635	12,905,900	11.47	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		112.26000	0.11226	50,790	11.44	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		506.57000	0.50657	296,640	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,730.39000	2.73039	3,320,130	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,357.56000	5.35756	4,609,240	14.27	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,738.52000	4.73852	5,476,720	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		470.41000	0.47041	271,880	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		150.29000	0.15029	201,640	14.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		2,828.70000	2.82870	3,429,840	11.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		488.27000	0.48827	284,070	11.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,779.28000	2.77928	3,374,750	11.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,046.02000	2.04602	1,669,740	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,963.76000	2.96376	3,399,700	12.31	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,467.15000	1.46715	1,164,080	12.02	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		3,746.94000	3.74694	4,256,090	12.02	0.00	0	

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	11.39	Call		1,986.66000	1.98666	1,617,300	12.28	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,032.61000	3.03261	3,475,470	12.28	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,016.22000	2.01622	1,643,400	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,998.03000	2.99803	3,437,430	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,514.66000	6.51466	5,846,590	14.23	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		783.89000	0.78389	928,040	14.23	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		496.42000	0.49642	357,970	11.12	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		6,164.94000	6.16494	6,838,710	11.12	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		641.37000	0.64137	473,190	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,615.22000	5.61522	6,259,260	11.31	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Call		2,323.98000	2.32398	1,916,910	12.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		2,668.65000	2.66865	3,073,800	12.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,307.84000	5.30784	5,866,740	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,509.84000	1.50984	1,239,370	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,264.45000	5.26445	5,820,550	11.79	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		6,135.92000	6.13592	6,744,380	11.50	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,169.04000	1.16904	942,830	11.55	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		5,991.41000	5.99141	6,591,770	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,464.56000	1.46456	1,199,690	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,351.50000	5.35150	5,913,200	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,487.11000	1.48711	1,219,440	11.78	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,846.61000	1.84661	2,107,110	13.23	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		277.99000	0.27799	205,610	11.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,618.58000	10.61858	11,372,770	11.13	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		295.81000	0.29581	219,540	11.14	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		10,414.13000	10.41413	11,164,430	11.14	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,111.00000	1.11100	892,890	11.50	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		5,063.94000	5.06394	4,504,050	13.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,898.17000	1.89817	2,164,850	13.18	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,185.23000	5.18523	4,619,160	13.23	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,020.04000	5.02004	5,515,880	11.75	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		2,624.49000	2.62449	2,265,190	11.80	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		4,837.02000	4.83702	5,320,950	11.80	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,013.43000	1.01343	828,490	11.02	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		7,202.23000	7.20223	7,818,780	11.22	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		2,439.14000	2.43914	2,096,520	11.73	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,094.86000	5.09486	5,595,470	11.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		425.55000	0.42555	333,150	10.84	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		5,057.48000	5.05748	5,555,700	11.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		2,491.33000	2.49133	2,143,940	11.75	0.00	0	

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	13.45	Call		9.98650000	9.98650	9,287,470	14.41	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,121.85000	1.12185	1,266,050	14.41	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		2,465.31000	2.46531	2,120,300	11.74	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		11,590.32000	11.59032	12,341,150	10.84	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		8,175.44000	8.17544	8,833,730	11.02	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,337.03000	1.33703	1,110,350	11.22	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		7,172.30000	7.17230	6,552,440	13.34	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,791.69000	1.79169	2,015,060	13.34	0.00	0	40
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>11,500</b>
<b>Total For R2040</b>											<b>53,216,705.16</b>	<b>653</b>	<b>139,900</b>
R2044	On	04/08/2022	Bond Future			11.51877	78.36465	11.40369	79.11176	13.51	19,669,527.15	251	88,100
R2044	On	03/11/2022	Bond Future			11.68102	79.50846	11.56139	80.26731	13.12	0.00	0	
R2044	On	02/02/2023	Bond Future			11.83165	76.45408	11.70720	77.22633	13.30	0.00	0	
R2044	On	04/05/2023	Bond Future			11.95877	77.92080	11.82951	78.70868	12.75	0.00	0	
<b>Total R2044 Future</b>											<b>19,669,527.15</b>	<b>251</b>	<b>88,100</b>
R2044	On	04/08/2022	Bond Future	11.08	Call		544.53000	0.54453	334,510	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,711.30000	2.71130	3,248,390	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		564.31000	0.56431	348,710	12.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,662.66000	2.66266	3,194,170	12.73	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		584.64000	0.58464	363,410	12.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,614.67000	2.61467	3,140,550	12.76	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,029.96000	2.02996	1,679,330	12.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,073.67000	3.07367	3,481,890	12.99	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,059.96000	2.05996	1,706,090	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,038.32000	3.03832	3,443,300	13.01	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		371.26000	0.37126	267,390	11.55	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put		6,949.00000	6.94900	7,603,980	11.55	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,743.25000	1.74325	1,425,170	12.86	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put		3,445.43000	3.44543	3,886,200	12.86	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,000.19000	2.00019	1,652,800	12.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,109.34000	3.10934	3,520,800	12.98	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,273.77000	5.27377	5,784,700	12.51	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,606.99000	1.60699	1,342,990	12.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,230.26000	5.23026	5,738,510	12.53	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,631.05000	1.63105	1,364,400	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,186.81000	5.18681	5,692,410	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,582.90000	1.58290	1,321,580	12.51	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,157.04000	5.15704	5,619,570	12.43	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		2,529.78000	2.52978	2,202,190	12.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2044	On	04/05/2023	Bond Future	11.42	Put			5,118.66000	5.11866	5,578,950	12.44	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,556.59000	2.55659	2,226,750	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,080.52000	5.08052	5,538,560	12.45	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			2,503.12000	2.50312	2,177,770	12.43	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>19,669,527.15</b>	<b>251</b>	<b>91,35</b>
R2048	On	04/08/2022	Bond Future			11.46396	81.56024	11.35383	82.29367		13.27	163,120.48	2	200,75
R2048	On	03/11/2022	Bond Future			11.62457	78.32681	11.50998	79.07172		13.60	0.00	0	
R2048	On	02/02/2023	Bond Future			11.77362	79.63414	11.65433	80.39230		13.04	0.00	0	
R2048	On	04/05/2023	Bond Future			11.89133	76.72178	11.76751	77.49521		13.22	0.00	0	
<b>Total R2048 Future</b>												<b>163,120.48</b>	<b>2</b>	<b>200,75</b>
R2048	On	04/08/2022	Bond Future	10.99	Call			515.34000	0.51534	320,730	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,026.92000	3.02692	3,565,740	12.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			534.32000	0.53432	334,440	12.87	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			2,974.99000	2.97499	3,508,540	12.87	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			26.23000	0.02623	10,310	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			6,920.44000	6.92044	7,637,950	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			364.44000	0.36444	214,740	12.64	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			3,519.06000	3.51906	4,102,790	12.64	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			496.82000	0.49682	307,430	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,079.41000	3.07941	3,623,450	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			7,690.64000	7.69064	8,415,700	11.66	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.13000	0.00013	0,020	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			12,647.97000	12.64797	13,381,290	11.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			6.35000	0.00635	2,030	11.61	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			8,479.91000	8.47991	9,209,020	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			12.96000	0.01296	4,590	11.66	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,940.97000	1.94097	1,607,830	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,271.86000	3.27186	3,683,630	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,970.86000	1.97086	1,634,480	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,234.25000	3.23425	3,642,780	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,911.50000	1.91150	1,581,590	13.33	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,309.99000	3.30999	3,724,990	13.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			5,459.59000	5.45959	5,967,000	12.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,569.70000	1.56970	1,316,300	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			5,413.83000	5.41383	5,918,590	12.17	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,521.62000	1.52162	1,273,520	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			5,505.67000	5.50567	6,015,730	12.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,545.56000	1.54556	1,294,810	12.16	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	Op Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		2,484.56000	2.48456	2,168,580	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,332.89000	5.33289	5,790,340	12.81	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		2,511.78000	2.51178	2,193,550	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,292.93000	5.29293	5,748,130	12.82	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		2,538.87000	2.53887	2,218,420	12.83	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,252.93000	5.25293	5,705,910	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>163,120.48</b>	<b>2</b>	<b>206,64</b>
R209	On	04/08/2022	Bond Future			11.22214	67.92357	11.10716	68.51783	12.20	747,159.27	11	23,35
R209	On	03/11/2022	Bond Future			11.38882	65.76963	11.26945	66.37323	12.42	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.53955	66.86799	11.41564	67.48226	11.91	0.00	0	
R209	On	04/05/2023	Bond Future			11.66409	64.99601	11.53552	65.62267	11.96	0.00	0	
<b>Total R209 Future</b>											<b>747,159.27</b>	<b>11</b>	<b>27,91</b>
R209	On	04/08/2022	Bond Future	10.59	Put		2,981.65000	2.98165	3,480,080	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		194.82000	0.19482	105,550	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,073.97000	3.07397	3,578,960	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		203.67000	0.20367	111,150	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,027.63000	3.02763	3,529,370	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		212.81000	0.21281	116,980	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,482.41000	1.48241	1,711,630	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		475.76000	0.47576	355,260	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,561.92000	4.56192	5,045,020	11.22	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,330.77000	1.33077	1,082,320	12.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,691.74000	2.69174	3,044,270	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		12.43000	0.01243	7,280	11.02	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,525.73000	11.52573	12,124,180	11.02	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		28.67000	0.02867	17,640	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,631.00000	2.63100	2,978,250	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,641.19000	2.64119	2,266,810	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,396.19000	1.39619	1,139,840	12.15	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,972.46000	9.97246	10,565,030	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		124.47000	0.12447	83,940	10.81	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		7,057.99000	7.05799	7,621,060	10.81	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		2,722.58000	2.72258	3,077,730	12.11	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		1,352.32000	1.35232	1,101,250	12.12	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		4,368.25000	4.36825	3,898,150	13.68	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		793.98000	0.79398	927,480	13.68	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		1,374.23000	1.37423	1,120,520	12.14	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,661.32000	2.66132	3,011,210	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 Interr
R209	On	02/02/2023	Bond Future	10.80	Put		4,303.08000	4.30308	4,723,350	11.08	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,091.21000	1.09121	901,420	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,374.61000	4.37461	4,799,090	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,108.67000	1.10867	916,780	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,338.64000	4.33864	4,761,020	11.07	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,126.47000	1.12647	932,470	11.08	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,922.65000	1.92265	1,667,640	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,058.68000	4.05868	4,430,330	11.62	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,880.94000	1.88094	1,629,550	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,119.76000	4.11976	4,495,030	11.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,901.74000	1.90174	1,648,540	11.61	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,089.13000	4.08913	4,462,590	11.61	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>26,00</b>
<b>Total For R209</b>											<b>747,159.27</b>	<b>11</b>	<b>53,91</b>
R210	On	04/08/2022	Bond Future			224.70652	224.70652	224.64917	224.64917		0.00	0	1,00
R210	On	03/11/2022	Bond Future			225.06344	225.06344	225.00752	225.00752		0.00	0	
R210	On	02/02/2023	Bond Future			228.86889	228.86889	228.81402	228.81402		0.00	0	
R210	On	04/05/2023	Bond Future			230.21894	230.21894	230.16535	230.16535		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,00</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,00</b>
R213	On	04/08/2022	Bond Future			10.72748	82.55368	10.60228	83.15128	9.26	5,200,881.84	63	29,90
R213	On	03/11/2022	Bond Future			10.92729	80.21920	10.79630	80.82635	9.38	0.00	0	
R213	On	02/02/2023	Bond Future			11.11265	81.55757	10.97537	82.17566	9.03	0.00	0	
R213	On	04/05/2023	Bond Future			11.25769	79.56745	11.11396	80.19817	9.08	0.00	0	
<b>Total R213 Future</b>											<b>5,200,881.84</b>	<b>63</b>	<b>29,90</b>
R213	On	04/08/2022	Bond Future	9.88	Call		80.67000	0.08067	36,750	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,643.22000	3.64322	4,196,900	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		84.69000	0.08469	38,890	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,596.54000	3.59654	4,148,340	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		88.88000	0.08888	41,130	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,550.08000	3.55008	4,099,930	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		430.53000	0.43053	315,470	8.70	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,351.95000	4.35195	4,844,040	8.70	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		677.14000	0.67714	515,560	8.90	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,566.58000	3.56658	4,012,150	8.90	0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call		950.64000	0.95064	744,900	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		51.61000	0.05161	32,520	8.63	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		8,321.88000	8.32188	8,909,940	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		60.77000	0.06077	38,680	8.61	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	9.19	Put		8,014.77000	8.01477	8,599,830	8.61	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		306.25000	0.30625	218,050	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,875.51000	2.87551	3,269,330	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,937.25000	2.93725	3,336,130	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		984.58000	0.98458	773,780	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,906.27000	2.90627	3,302,620	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,001.83000	1.00183	788,500	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,924.82000	4.92482	5,443,770	8.57	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		2,968.45000	2.96845	3,369,860	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		967.52000	0.96752	759,250	9.08	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		902.48000	0.90248	731,130	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,369.10000	4.36910	4,815,840	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,079.14000	1.07914	884,590	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,974.77000	3.97477	4,398,310	8.57	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Call		629.36000	0.62936	497,920	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,155.98000	5.15598	5,642,630	8.31	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		874.87000	0.87487	707,300	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,437.15000	4.43715	4,887,670	8.46	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		888.61000	0.88861	719,150	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,403.04000	4.40304	4,851,670	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,208.29000	1.20829	997,870	8.64	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,726.04000	3.72604	4,133,710	8.64	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,035.75000	6.03575	5,531,920	10.32	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		734.33000	0.73433	848,590	10.32	0.00	0	9
R213	On	02/02/2023	Bond Future	9.16	Call		142.46000	0.14246	104,080	8.32	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		8,930.24000	8.93024	9,509,950	8.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,593.17000	3.59317	3,960,110	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,941.10000	1.94110	1,675,590	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,567.44000	3.56744	3,932,650	8.93	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,902.10000	1.90210	1,640,040	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,619.04000	3.61904	3,987,700	8.92	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,921.54000	1.92154	1,657,760	8.92	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>5,28</b>
<b>Total For R213</b>											<b>5,200,881.84</b>	<b>63</b>	<b>35,20</b>
R214	On	04/08/2022	Bond Future			11.49939	64.85395	11.38432	65.46356	13.31	723,251,250.40	11,152	34,76
R214	On	03/11/2022	Bond Future			11.66113	62.51418	11.54169	63.13335	13.62	2,813,138.10	45	4
R214	On	02/02/2023	Bond Future			11.81116	63.55744	11.68712	64.18757	13.08	0.00	0	
R214	On	04/05/2023	Bond Future			11.93009	61.47774	11.80158	62.12051	13.21	0.00	0	
<b>Total R214 Future</b>											<b>726,064,388.50</b>	<b>11,197</b>	<b>34,81</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Call		312.87000	0.31287	181,190	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,587.68000	2.58768	3,065,610	12.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		325.08000	0.32508	189,430	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,543.48000	2.54348	3,017,440	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		337.62000	0.33762	197,950	12.32	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,499.67000	2.49967	2,969,610	12.32	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,580.40000	1.58040	1,302,160	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,594.85000	2.59485	2,935,780	13.42	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,604.20000	1.60420	1,323,310	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,565.08000	2.56508	2,903,360	13.43	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,556.65000	1.55665	1,281,070	13.40	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,624.73000	2.62473	2,968,320	13.40	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		4,485.60000	4.48560	4,913,830	12.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,211.71000	1.21171	1,007,640	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,448.78000	4.44878	4,874,840	12.21	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		1,230.57000	1.23057	1,024,340	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,412.18000	4.41218	4,836,080	12.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,193.01000	1.19301	991,110	12.20	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,993.28000	1.99328	1,731,670	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,285.61000	4.28561	4,666,770	12.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,014.92000	2.01492	1,751,460	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,253.86000	4.25386	4,633,170	12.84	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,036.68000	2.03668	1,771,380	12.85	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,222.30000	4.22230	4,599,770	12.85	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>726,064,388.50</b>	<b>11,197</b>	<b>34,81</b>
<b>Total for Bond</b>											<b>2,001,753,412.71</b>	<b>25,184</b>	<b>1,378,53</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			808.56200	808.56200	814.20200	814.20200				8,085,620.00	1	1,1
GOVI On 03/11/2022 GOVI			820.45100	820.45100	826.19900	826.19900				0.00	0	
GOVI On 02/02/2023 GOVI			834.10300	834.10300	839.97000	839.97000				0.00	0	
GOVI On 04/05/2023 GOVI			849.96400	849.96400	855.96700	855.96700				0.00	0	
<b>Total GOVI Future</b>										<b>8,085,620.00</b>	<b>1</b>	<b>1,11</b>
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			50,780.00000	5.07800	107,180,000			0.00	0	
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			50,580.00000	5.05800	106,980,000			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			50,680.00000	5.06800	107,080,000			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			57,790.00000	5.77900	310,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		57,690.00000	5.76900	210,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		57,890.00000	5.78900	410,000		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		108,500.00000	10.85000	167,170,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		108,600.00000	10.86000	167,270,000		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		108,700.00000	10.87000	167,370,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	29,160,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		31,070.00000	3.10700	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		0.00000	0.00000	28,960,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		30,970.00000	3.09700	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		0.00000	0.00000	29,060,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		30,870.00000	3.08700	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>8,085,620.00</b>	<b>1</b>	<b>1,11</b>
<b>Total for GOVI</b>											<b>8,085,620.00</b>	<b>1</b>	<b>1,11</b>
AL37	On	04/08/2022	Index Future			815.53300	815.53300	818.90100	818.90100		0.00	0	
AL37	On	03/11/2022	Index Future			827.52500	827.52500	830.96700	830.96700		0.00	0	
AL37	On	02/02/2023	Index Future			841.29500	841.29500	844.81700	844.81700		0.00	0	
AL37	On	04/05/2023	Index Future			857.29200	857.29200	860.90700	860.90700		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			922.96400	922.96400	929.05400	929.05400		0.00	0	
AL7T	On	03/11/2022	Index Future			936.53500	936.53500	942.74400	942.74400		0.00	0	
AL7T	On	02/02/2023	Index Future			952.11900	952.11900	958.45700	958.45700		0.00	0	
AL7T	On	04/05/2023	Index Future			970.22300	970.22300	976.71100	976.71100		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			819.82300	819.82300	825.50900	825.50900		0.00	0	13
ALBI	On	03/11/2022	Index Future			831.87700	831.87700	837.67200	837.67200		0.00	0	
ALBI	On	02/02/2023	Index Future			845.72000	845.72000	851.63400	851.63400		0.00	0	
ALBI	On	04/05/2023	Index Future			861.80100	861.80100	867.85400	867.85400		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			321.75900	321.75900	321.63200	321.63200		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	Opt Intere
IGOV	On	03/11/2022	Index Future			326.56900	326.56900	326.45000	326.45000			0.00	0	
IGOV	On	02/02/2023	Index Future			332.08100	332.08100	331.96900	331.96900			0.00	0	
IGOV	On	04/05/2023	Index Future			338.47200	338.47200	338.36800	338.36800			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	Jibar Future		5.03500	94.96500	5.02500	94.97500			0.00	0	
JIBAR	f	On	17/08/2022	Jibar Future		5.70000	94.30000	5.69000	94.31000			0.00	0	
JIBAR	f	On	21/09/2022	Jibar Future		5.83500	94.16500	5.82500	94.17500			0.00	0	
JIBAR	f	On	19/10/2022	Jibar Future		6.36000	93.64000	6.32000	93.68000			0.00	0	
JIBAR	f	On	16/11/2022	Jibar Future		6.45000	93.55000	6.44000	93.56000			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		6.91500	93.08500	6.85500	93.14500			0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		7.41000	92.59000	7.33000	92.67000			0.00	0	
JIBAR	f	On	21/06/2023	Jibar Future		7.87500	92.12500	7.78500	92.21500			0.00	0	
JIBAR	f	On	20/09/2023	Jibar Future		8.06500	91.93500	7.98500	92.01500			0.00	0	
JIBAR	f	On	20/12/2023	Jibar Future		8.17000	91.83000	8.06000	91.94000			0.00	0	
JIBAR	f	On	20/03/2024	Jibar Future		8.35500	91.64500	8.26000	91.74000			0.00	0	
JIBAR	f	On	19/06/2024	Jibar Future		8.40500	91.59500	8.32500	91.67500			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>2,009,839,032.71</b>	<b>25,185</b>	<b>1,380,87</b>	
ABCPI	On	07/12/2023	Spot Bond			2.14700	322.53401	2.14700	322.40952			0.00	0	
<b>Total ABCPI3 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>												<b>0.00</b>	<b>0</b>	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.27276			0.00	0	
<b>Total ABF001 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>												<b>0.00</b>	<b>0</b>	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.76164			0.00	0	
<b>Total ABF003 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>												<b>0.00</b>	<b>0</b>	
ABF004	On	30/06/2026	Spot Bond			9.65000	100.00000	9.65000	99.97411			0.00	0	
<b>Total ABF004 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>												<b>0.00</b>	<b>0</b>	
ABF005	On	30/06/2031	Spot Bond			11.74000	86.87909	11.74000	86.85186			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					0.00000	100.53471			0.00	0	
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.22064			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					0.00000	101.10411			0.00	0	420,000,00
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.99153			0.00	0	
<b>Total ABFN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.03589			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					0.00000	102.92359			0.00	0	530,000,00
<b>Total ABFN23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
<b>Total For ABFN23</b>									<b>0.00</b>	<b>0</b>	<b>530,000,00</b>
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.08002			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					0.00000	104.43667			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					0.00000	101.15210			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					0.00000	101.09793			0.00	0	2,670,000,00
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,670,000,00</b>
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>	<b>2,670,000,00</b>
ABFN30 On 29/08/2028 Spot Bond					0.00000	101.42192			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>	
ABFN33 On 15/11/2023 Spot Bond					0.00000	100.91518			0.00	0	

Contract Details	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					0.00000	101.05870				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.07753				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.66104				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.98799				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.23174				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					0.00000	100.38161				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.20312				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.82981				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.12962				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.15864				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.17941				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 Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.01944				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.66969				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.57585				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.16361				0.00	0	600,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.62623				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.02777				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.82228				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.63303				0.00	0	
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.65450				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.67244				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	41,400,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>41,400,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>41,400,000,00</b>
ABGN0 On 27/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	107,300,000,00
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,300,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	<b>107,300,000,00</b>
ABGN0 On 27/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	103,200,000,00
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>103,200,000,00</b>
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	<b>103,200,000,00</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.25611				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.76640				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.56330				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.02832				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.97931				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			6.78500	6.78500	6.78500	153.42383				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	41.77710	100.00000	41.67149				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.53500	2.53500	2.53500	161.93695				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	214.40526				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	237.07461				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.42500	7.42500	7.42500	102.74133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.66500	8.66500	8.66500	106.91778				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.95500	102.63859	5.95500	102.62221				0.00	0	
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			8.35500	107.26848	8.35500	107.24462				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			9.07500	107.93300	9.07500	107.90697				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			6.39500	106.58990	6.39500	106.57168				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			9.12000	101.53500	9.12000	101.51040				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	14.26830	100.00000	14.23689				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			1.25800	326.53482	1.25800	326.41669				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			11.54000	11.54000	11.54000	104.04723				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.18061				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.17579				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.09728				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.17563				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.17563				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.17978				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					0.00000	100.17978				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.96551				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.36579				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.16790				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.74104				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.70420				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.92315				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.66066				0.00	0	
<b>Total AGL01 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 AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.52585				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.51993				0.00	200,000,000	100,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	105.52886				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.27403				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.97063				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.79279				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					0.00000	101.12182				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.16043				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			8.96500	99.35492	8.96500	99.33086				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.21856				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.41225				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.65421				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.02003				0.00	0	
<b>Total AHF2O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.66103				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			7.96000	105.53521	7.96000	105.51245				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.62586				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.69117				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.73132				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.43778				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.67250				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.05163				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.69107				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.73121				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.01151				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.78757				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.86967				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.71114				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.69609				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.75127				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.73221				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.55164				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.04147				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			8.11500	104.73864	8.11500	104.71588				0.00	0	10,914,000.00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,914,000.00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>10,914,000.00</b>
AIR04 On 29/05/2024 Spot Bond			8.56200	101.98123	8.56200	101.95800				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			12.58500	88.12689	12.58500	88.09767				0.00	0	
<b>Total AIR05 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 AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.55000	193.03627	5.55000	192.94417				0.00	0	700,000,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
APF06 On 24/08/2022 Spot Bond					0.00000	100.76172				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.03645				0.00	0	
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11764				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					0.00000	100.29301				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.15661				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.76116				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.02507				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.81000	251.59262	4.81000	251.47755				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			5.31000	219.44991	5.31000	219.34664				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			4.39000	204.96746	4.39000	204.87604				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					0.00000	99.98135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN194 On 31/01/2038 Spot Bond			4.83000	118.69948	4.83000	118.64496				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>	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.38448				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>	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.55062				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.19197				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>	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.15407				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>	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.72647				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>	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.76019				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>	
ASN286 On 21/08/2023 Spot Bond					0.00000	100.68916				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>	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.30446				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>	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.03594				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>	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.16644				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.87478				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			4.22500	4.22500	4.22500	112.95884				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			4.99500	4.99500	4.99500	104.13350				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.31806				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.35747				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.86256				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.61948				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 31/01/2038 Spot Bond			4.94000	117.11386	4.94000	117.05971				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.16881				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.15548				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.32871				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.16275				0.00	0	
<b>Total ASN354 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 ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.16275				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>	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.55821				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.38694				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.33723				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.82968				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>	
ASN380 On 06/11/2023 Spot Bond					0.00000	102.18494				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 15/03/2023 Spot Bond					0.00000	100.25419				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.25419				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.49949				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.16125				0.00	200,000,000	100,000,000
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN390 On 20/11/2022 Spot Bond					0.00000	100.69285				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.21601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.16029				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>	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.18448				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.40858				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.58415				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>	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.11808				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>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.12112				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>	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.17393				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>	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.64944				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>	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.52967				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.10255				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46 On 17/07/2023 Spot Bond					0.00000	101.11225				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.85123				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.55293				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.90047				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.04593				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.87479				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.31918				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	102.60851				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.46412				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.82224				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.24461				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.24461				0.00	0	
<b>Total ASN498 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 ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.44854				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			10.36000	95.44195	10.36000	95.41561				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.54000	95.33502	9.54000	95.31075				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.09000	94.09152	10.09000	94.06621				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			10.09000	94.09152	10.09000	94.06621				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.74816	9.10000	103.72249				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.55752	11.05000	104.52646				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.53699	11.00000	104.50607				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.33166	10.50000	104.30217				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.33166	10.50000	104.30217				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.90211				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>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.93932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.77648				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.37273	10.60000	104.34295				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.13408	10.47000	104.28993				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.35220	10.55000	104.32256				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.65817				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.15651				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.42911				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.04402				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.15552				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.40146				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.48185				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	100.49258				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2023 Spot Bond			9.22000	103.80562	9.22000	103.77978				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.79578				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.21385				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.02927				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.09634				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.66732				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.94455				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.13325				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.01369				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.03560				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.15111				0.00	0	
<b>Total ASN614 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 ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.77984				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.04541				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.14402				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.67185				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.90706				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.18213				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.19775				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.48332				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.14778				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.32755				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.84135				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					0.00000	99.97841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.63279				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.73676				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.90492				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.99985				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.19029				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.19751				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.67360				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.21522				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.97777				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.99993				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.07615				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	101.34693				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.06183				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.17343				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.17463				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.15790				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.88453				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.07123				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.79217				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.97812				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.34012				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.98541				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.98387				0.00	0	
<b>Total ASN718 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 ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.30812				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72 On 15/10/2022 Spot Bond					0.00000	101.21088				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 05/06/2023 Spot Bond					0.00000	100.45222				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/07/2026 Spot Bond					0.00000	101.04045				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 28/02/2026 Spot Bond					0.00000	100.61721				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73 On 31/03/2026 Spot Bond					0.00000	99.97843				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.16740				0.00	0	
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.16981				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.97128				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.98584				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.18492				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.17544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 21/12/2026 Spot Bond			9.79384	9.79384	9.79384	102.73568				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.34029				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	103.93661				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.11777				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.97811				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.97968				0.00	0	
<b>Total ASN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN806</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.28466				0.00	0	
<b>Total ASN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN807</b>										<b>0.00</b>	<b>0</b>	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.13390				0.00	0	
<b>Total ASN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN808</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.30867				0.00	0	
<b>Total ASN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN817</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 06/04/2025 Spot Bond					0.00000	99.85441				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN81: On 01/07/2022 Spot Bond					0.00000	101.34646				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82( On 02/04/2026 Spot Bond					0.00000	99.90894				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	99.85104				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	99.84108				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 31/01/2037 Spot Bond					0.00000	102.08890				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	99.84230				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	101.66776				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN82( On 08/04/2025 Spot Bond					0.00000	101.66329				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 14/04/2027 Spot Bond					0.00000	101.54688				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 14/04/2027 Spot Bond					0.00000	101.32894				0.00	0	
<b>Total ASN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 14/04/2027 Spot Bond					0.00000	101.32894				0.00	0	
<b>Total ASN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN833</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 31/01/2025 Spot Bond					0.00000	101.37657				0.00	0	
<b>Total ASN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN834</b>										<b>0.00</b>	<b>0</b>	
ASN83( On 20/06/2026 Spot Bond					0.00000	100.23260				0.00	0	
<b>Total ASN837 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 ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN837 On 21/04/2027 Spot Bond					0.00000	101.15215				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>	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.14274				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>	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.14274				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.19636				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>	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.57178				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>	
ASN843 On 26/10/2022 Spot Bond					0.00000	100.91565				0.00	0	
<b>Total ASN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN843</b>										<b>0.00</b>	<b>0</b>	
ASN844 On 26/10/2022 Spot Bond					0.00000	100.92435				0.00	0	
<b>Total ASN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN844</b>										<b>0.00</b>	<b>0</b>	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.95043				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>	
ASN846 On 29/04/2025 Spot Bond					0.00000	101.17896				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>	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.17066				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>	
ASN848 On 20/06/2027 Spot Bond					0.00000	100.16749				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>	
ASN849 On 20/06/2025 Spot Bond					0.00000	100.17245				0.00	0	
<b>Total ASN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN849</b>										<b>0.00</b>	<b>0</b>	
ASN850 On 20/06/2025 Spot Bond					0.00000	100.17245				0.00	0	
<b>Total ASN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN850</b>										<b>0.00</b>	<b>0</b>	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.17245				0.00	0	
<b>Total ASN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN851</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN852 On 31/08/2026 Spot Bond					0.00000	100.70260				0.00	0	
<b>Total ASN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN856</b>										<b>0.00</b>	<b>0</b>	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.60641				0.00	0	
<b>Total ASN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN857</b>										<b>0.00</b>	<b>0</b>	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN860</b>										<b>0.00</b>	<b>0</b>	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.50128				0.00	0	
<b>Total ASN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN861</b>										<b>0.00</b>	<b>0</b>	
ASN861 On 25/04/2042 Spot Bond					0.00000	100.91557				0.00	0	
<b>Total ASN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN862</b>										<b>0.00</b>	<b>0</b>	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.68550				0.00	0	
<b>Total ASN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN863</b>										<b>0.00</b>	<b>0</b>	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.36755				0.00	0	
<b>Total ASN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN864</b>										<b>0.00</b>	<b>0</b>	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.36755				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>	
ASN865 On 09/06/2023 Spot Bond					0.00000	100.31081				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>	
ASN866 On 14/06/2027 Spot Bond					0.00000	100.27587				0.00	2,000,000,000	1,000,000,000
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ASN867</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ASN867 On 14/06/2027 Spot Bond					0.00000	100.27587				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN869 On 30/09/2027 Spot Bond					0.00000	100.30079				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>	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.22918				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>	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.14147				0.00	0	
<b>Total ASN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN872</b>										<b>0.00</b>	<b>0</b>	
ASN877 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	8,000,000,000	55,000,000,000	
<b>Total ASN877 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>8,000,000,000</b>	<b>55,000,000,000</b>	
<b>Total For ASN877</b>									<b>10,000,000,000,000.00</b>	<b>8,000,000,000</b>	<b>55,000,000,000</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.96662				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67087				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.98391				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			7.25000	99.96858	7.25000	99.94913				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.81114				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.39733				0.00	200,000,000	600,000,000
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>600,000,000</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>600,000,000</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.97515				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			9.31500	9.31500	9.31500	101.30325				0.00	0	
<b>Total BAYA67 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 BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			12.15000	12.15000	12.15000	103.03855				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					0.00000	98.41909				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					0.00000	99.96604				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					0.00000	101.82245				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.70684				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.08205				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.58572				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.64683				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>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.97396				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>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.21863				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>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.08939				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>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.97422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.97291				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.02544				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.13081				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.02622				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	98.94665				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.13393				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	99.97598				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	99.97483				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.97554				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.96951				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.24632				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.96918				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					0.00000	99.97038				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.10434				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.24833				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.96989				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.09500	9.09500	9.09500	97.25358				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.03947				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.71965				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.39641				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.73245				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.26286				0.00	0	
<b>Total BDX35 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 BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.70078				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.98964				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.50314				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.39496				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			8.10500	104.39816	8.10500	104.37532				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.59227				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.51794				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.45793				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.31597				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.26398				0.00	0	4,390,000,00
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,390,000,00</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>4,390,000,00</b>
BID08 On 30/06/2022 Spot Bond					0.00000	99.98637				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.11695				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.85500	104.72923	6.85500	104.71005				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.61190				0.00	0	5,000,000,00
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
BID14 On 28/10/2022 Spot Bond					0.00000	100.86571				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.18687				0.00	0	300,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BID16 On 24/06/2025 Spot Bond					0.00000	100.07555				0.00	0	
<b>Total BID16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID16</b>										<b>0.00</b>	<b>0</b>	
BID17 On 24/06/2027 Spot Bond					0.00000	100.07811				0.00	0	
<b>Total BID17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID17</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.15364				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.49917				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.57600				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.70800				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	58.30500				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.51300				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2022 Spot Bond					0.00000	101.25171				0.00	0	
<b>Total BNPP19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP19</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.58606				0.00	0	
<b>Total BNPP20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP20</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.24403				0.00	0	
<b>Total BNPP21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP21</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.23527				0.00	0	
<b>Total BNPP22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP22</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.94424				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.71450				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.39557				0.00	1,094,000,000	547,000,000
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>1,094,000,000</b>	<b>547,000,000</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>1,094,000,000</b>	<b>547,000,000</b>
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.86671				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.69045				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.97610				0.00	0	
<b>Total BPPF25 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 BPPF25</b>									<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.43684			0.00	400,000,000	200,000,000
<b>Total BPPF27 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BPPF27</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.85868			0.00	0	
<b>Total BPPF29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>									<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.88973			0.00	0	
<b>Total BPPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>									<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.60909			0.00	0	
<b>Total BPPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>									<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.85671			0.00	0	
<b>Total BPPF32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>									<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.78877			0.00	0	
<b>Total BPPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>									<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total BWZJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>									<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	99.99999			0.00	0	
<b>Total BWZJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>									<b>0.00</b>	<b>0</b>	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.04832			0.00	0	
<b>Total BWZJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>									<b>0.00</b>	<b>0</b>	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.70810			0.00	400,000,000	200,000,000
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CBL30: On 02/11/2024 Spot Bond					0.00000	100.89287			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			8.59000	103.90453	8.59000	103.88065		136,409,200,000,000.00		15,880,000,000	3,970,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CCT01 SPOT</b>									<b>16,409,200,000,000.00</b>	<b>15,880,000,000</b>	<b>3,970,000,000</b>
<b>Total For CCT01</b>									<b>16,409,200,000,000.00</b>	<b>15,880,000,000</b>	<b>3,970,000,000</b>
CCT02 On 12/06/2024 Spot Bond			8.84000	105.43461	8.84000	105.40969			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			9.44000	107.24244	9.44000	107.21557			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			10.86000	10.86000	10.86000	103.09036			0.00	0	
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.33956			0.00	0	
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.71700			0.00	0	
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.76132			0.00	0	
<b>Total CGR47 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>									<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.50227			0.00	0	
<b>Total CGR50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>									<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.59057			0.00	0	
<b>Total CGR51 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>									<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.49381	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					0.00000	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					0.00000	100.08937			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.87000	107.13946	7.87000	107.11699				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.26537	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					0.00000	101.19799				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.16293				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.56223				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.23065	10.98000	102.20096				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.52500				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>	
CLN384 On 20/09/2024 Spot Bond			6.50000	114.59827	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>	
CLN385 On 20/09/2024 Spot Bond					0.00000	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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.16642				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.75639				0.00	0	
<b>Total CLN398 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 CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.75040				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.23500	151.58209	5.23500	151.51081				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.67500	149.96260	5.67500	149.89031		10,782,500,000,000.00		1,900,000,000	950,000,000	
<b>Total CLN454 SPOT</b>								<b>10,782,500,000,000.00</b>		<b>1,900,000,000</b>	<b>950,000,000</b>	
<b>Total For CLN454</b>								<b>10,782,500,000,000.00</b>		<b>1,900,000,000</b>	<b>950,000,000</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.79764				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN480 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>	
CLN488 On 28/07/2022 Spot Bond			7.11500	104.00732	7.11500	103.98716				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>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.66648				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>	
CLN496 On 04/09/2024 Spot Bond			7.51500	108.25696	7.51500	108.23526				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.05509				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.44461				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.52006				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>	
CLN503 On 11/10/2024 Spot Bond					0.00000	101.09326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.29623				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.26255				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.59811				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.93542				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.81960	9.96000	102.79213				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.60547	10.01000	101.57852				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.70647				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.00000	9.60000	99.97371				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.29522				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.60331				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.76100	9.20000	102.73556				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	101.51816				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.30006				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.57675				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.78625				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.29522				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.17863				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.27689				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			10.32000	104.72544	10.32000	104.69634				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.62659				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.09435				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.44168				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.23200				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.85698				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			9.79000	104.31437	9.79000	104.28682				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			9.84000	103.05678	9.84000	103.02989				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			9.93000	101.97372	9.93000	101.94687				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.19087				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.77541				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.79048				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.68793				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.58697				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.02900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.84263				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.18337	10.19000	101.21719				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>	
CLN562 On 12/11/2025 Spot Bond			9.79000	102.36912	9.79000	102.34254				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>	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.16494				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>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.78395				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>	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.28219				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>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.43292				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>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.79602				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>	
CLN568 On 12/11/2025 Spot Bond			10.02000	101.19315	10.02000	101.16627				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>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.82963				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>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.80001				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond					0.00000	100.25977				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.19301				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.22822				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.90504				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.83306				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>	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.26032				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.24296				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.53707				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.73983				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.35323				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.16595				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>	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.32184				0.00	0	
<b>Total CLN590 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 CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.01895				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.65500	154.02626	3.65500	124.08087				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.87207				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.03449				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.67819				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.88002				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.90975				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.32649				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.16595				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.16595				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.82600				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	8.74500	8.74500	103.46339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.84515				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.75147				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.43095				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.26725				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.68596				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.52981	9.32000	101.50454				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.06467				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>	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.46919				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>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.40422				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>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.66597				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2023 Spot Bond					0.00000	100.80175				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	99.99893				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	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					0.00000	101.94939				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.37257				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.58526				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.98407				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.04591				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>	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.51400				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>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.11208				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>	
CLN624 On 25/01/2023 Spot Bond			7.07500	104.92460	7.07500	104.90445				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>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.77346				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.54595				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			12.66500	62.61207	12.66500	82.93309				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.72489				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			10.49000	100.82320	10.49000	100.79472				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.77012				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.67785				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.72416				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.84830				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.47149				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.66089				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.76678				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.02210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.83347				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>	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.12771				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.66390				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.16322				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.26702				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.16347				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.90068				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.53155				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.76678				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.62198				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.76678				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	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					0.00000	100.19664				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.16310				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>	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.68759				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>	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.12000				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>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	115.30100				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>	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.62900				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>	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.76782				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>	
CLN666 On 02/04/2026 Spot Bond					0.00000	99.89434				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.91341				0.00	0	
<b>Total CLN667 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 CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.73598				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.57862				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.63993				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.84458				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			4.12497	155.76362	4.12497	126.52921				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			4.12497	155.76362	4.12497	126.53002				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.86123				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.90564				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.14681				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.72468				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.87567				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.37743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.14136				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.14482				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>	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.01768				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>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.16829				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>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.16807				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>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.15004				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>	
CLN690 On 01/07/2022 Spot Bond					0.00000	105.91205				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>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.15022				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>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.94897				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>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.37955				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.85822				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	105.95596				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.48968				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.72288				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.53513				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.16483				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.94543				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.92783				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.28654				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.14689				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>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.32200				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.56567				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.23082				0.00	0	
<b>Total CLN712 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 CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.69257				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.14774				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.14774				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.14774				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.35812				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.26273				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.35264				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.67586				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.46139				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.38798				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.13724				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.13724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.13724				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.13938				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.13938				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.13938				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.89425				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.93582				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.57654				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.26706				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>	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.57008				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>	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.64709				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN738 On 20/12/2023 Spot Bond					0.00000	100.18946				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.56600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.24648				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.75567				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	99.97729				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.88300				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	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>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.34458				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.64284				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.15016				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.10224				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.28438				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					0.00000	99.96635				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.03156				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>	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.35283				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>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.26100				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>	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.25395				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>	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.89036				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.87739				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.05353				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.94443				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.03156				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.12505				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.31344				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>	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.83743				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>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.21025				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>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.27693				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN773 On 28/08/2028 Spot Bond					0.00000	100.61395				0.00	3,480,000,000	1,740,000,000
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>
<b>Total For CLN773</b>										<b>0.00</b>	<b>3,480,000,000</b>	<b>1,740,000,000</b>
CLN774 On 31/07/2028 Spot Bond					0.00000	101.14348				0.00	780,000,000	390,000,000
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
<b>Total For CLN774</b>										<b>0.00</b>	<b>780,000,000</b>	<b>390,000,000</b>
CLN775 On 15/09/2028 Spot Bond			6.60000	6.60000	6.60000	120.86974				0.00	0	0
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN776 On 31/05/2026 Spot Bond					0.00000	100.57809				0.00	0	0
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	0
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN778 On 31/08/2026 Spot Bond					0.00000	100.68767				0.00	0	0
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN779 On 31/01/2027 Spot Bond					0.00000	100.95483				0.00	0	0
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN780 On 31/01/2027 Spot Bond					0.00000	100.96259				0.00	0	0
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.79653				0.00	0	0
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN782 On 31/01/2027 Spot Bond					0.00000	101.10996				0.00	0	0
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN783 On 31/01/2027 Spot Bond					0.00000	101.00138				0.00	0	0
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN784 On 31/01/2027 Spot Bond					0.00000	101.01845				0.00	0	0
<b>Total CLN784 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 Interest
<b>Total For CLN784</b>									<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	99.97906			0.00	0	
<b>Total CLN785 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>									<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.13283			0.00	0	
<b>Total CLN786 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>									<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	99.97906			0.00	0	
<b>Total CLN787 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>									<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.83637			0.00	0	
<b>Total CLN788 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>									<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.70005			0.00	0	
<b>Total CLN789 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>									<b>0.00</b>	<b>0</b>	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.11011			0.00	0	
<b>Total CLN790 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>									<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.12300			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					0.00000	101.11011			0.00	0	
<b>Total CLN792 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>									<b>0.00</b>	<b>0</b>	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.96328			0.00	0	
<b>Total CLN793 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN793</b>									<b>0.00</b>	<b>0</b>	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.11011			0.00	0	
<b>Total CLN794 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>									<b>0.00</b>	<b>0</b>	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.11011			0.00	0	
<b>Total CLN795 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>									<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	99.97913			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.11011				0.00	0	
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN797</b>										<b>0.00</b>	<b>0</b>	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.11025				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.11759				0.00	0	
<b>Total CLN799 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN799</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.11759				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.62112				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.68250				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.96724				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>	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.24996				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>	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.12547				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>	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.62517				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN808 On 31/01/2027 Spot Bond					0.00000	101.01690				0.00	0	
<b>Total CLN808 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN808</b>										<b>0.00</b>	<b>0</b>	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.13821				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.09500	97.27722	9.09500	97.25358				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.13917				0.00	0	
<b>Total CLN810 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN810</b>										<b>0.00</b>	<b>0</b>	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.33665				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN812 On 01/10/2022 Spot Bond					0.00000	99.94811				0.00	0	
<b>Total CLN812 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN812</b>										<b>0.00</b>	<b>0</b>	
CLN813 On 04/10/2022 Spot Bond					0.00000	99.87721				0.00	0	
<b>Total CLN813 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN813</b>										<b>0.00</b>	<b>0</b>	
CLN814 On 04/10/2022 Spot Bond					0.00000	99.87721				0.00	0	
<b>Total CLN814 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN814</b>										<b>0.00</b>	<b>0</b>	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.11011				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					0.00000	101.11034				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					0.00000	101.12547				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					0.00000	100.95485				0.00	0	
<b>Total CLN818 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 CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.24892				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					0.00000	101.07606				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					0.00000	99.97913				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.86402				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>	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.86402				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>	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.86370				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>	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.75846				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>	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.61446				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>	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.62941				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>	
CLN830 On 31/07/2026 Spot Bond					0.00000	100.94404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.43145				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.43723				0.00	0	
<b>Total CLN832 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN832</b>										<b>0.00</b>	<b>0</b>	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.89206				0.00	0	
<b>Total CLN833 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN833</b>										<b>0.00</b>	<b>0</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.34517				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>	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.34531				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>	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.34532				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>	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.34523				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>	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.30085				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>	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.16579				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>	
CLN839 On 02/05/2023 Spot Bond					0.00000	99.98052				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>	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.33456				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN842 On 20/07/2026 Spot Bond					0.00000	100.25031				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	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>	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.10200				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,600,000.00
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000.00</b>
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000.00</b>
CLN846 On 02/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000.00		6,000,000,000	6,000,000,000	6,000,000,000
<b>Total CLN846 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>6,000,000,000</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
<b>Total For CLN846</b>								<b>10,000,000,000,000.00</b>		<b>6,000,000,000</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>
CLN847 On 31/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			8.45500	104.11219	8.45500	104.08863		47,348,000,000,000.00		5,600,000,000	8,900,000,000	8,900,000,000
<b>Total COJ05 SPOT</b>								<b>17,348,000,000,000.00</b>		<b>5,600,000,000</b>	<b>8,900,000,000</b>	<b>8,900,000,000</b>
<b>Total For COJ05</b>								<b>17,348,000,000,000.00</b>		<b>5,600,000,000</b>	<b>8,900,000,000</b>	<b>8,900,000,000</b>
COJ08 On 22/06/2026 Spot Bond			11.06000	101.48810	11.06000	101.45825				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			9.57500	101.62185	9.57500	101.59588				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.95000	103.00717	7.95000	102.98523			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			12.85000	91.85550	12.85000	91.82424			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			11.44000	92.26958	11.44000	92.24154			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			10.31500	10.31500	10.31500	102.11590			0.00	0	
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.43078			0.00	0	
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.19520			0.00	0	
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.65193			0.00	0	
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.76213			0.00	0	1,000,000,00
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
DSY03 On 21/11/2024 Spot Bond			10.19000	10.19000	10.19000	101.64799			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.63489			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.97867			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.15072			0.00	1,200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	100.15221				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		430,000,000,000,000.00		14,300,000,000	14,300,000,000	
<b>Total DTF001 SPOT</b>								<b>0,000,000,000,000.00</b>		<b>14,300,000,000</b>	<b>14,300,000,000</b>	
<b>Total For DTF001</b>								<b>0,000,000,000,000.00</b>		<b>14,300,000,000</b>	<b>14,300,000,000</b>	
DTF002 On 28/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00		81,500,000,000	99,000,000,000	
<b>Total DTF002 SPOT</b>								<b>0,000,000,000,000.00</b>		<b>81,500,000,000</b>	<b>99,000,000,000</b>	
<b>Total For DTF002</b>								<b>0,000,000,000,000.00</b>		<b>81,500,000,000</b>	<b>99,000,000,000</b>	
DV23 On 27/02/2023 Spot Bond			7.37500	105.03988	7.37500	105.01887		58,418,257,050,000.00		7,921,119,600	6,980,279,900	
<b>Total DV23 SPOT</b>								<b>0,000,000,000,000.00</b>		<b>7,921,119,600</b>	<b>6,980,279,900</b>	
<b>Total For DV23</b>								<b>0,000,000,000,000.00</b>		<b>7,921,119,600</b>	<b>6,980,279,900</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	65.86189	100.00000	65.71453				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	65.86189	100.00000	65.71453				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			7.89500	106.21899	7.89500	106.19627				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	103.51066	9.69000	103.48361				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.51066	9.69000	103.48361				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			10.39000	100.34151	10.39000	100.31344				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			11.50500	97.25626	11.50500	97.22621				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	103.65822	10.10000	103.63001				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.65822	10.10000	103.63001				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.54951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	101.05703				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.00678				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.86385				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.32387				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.59106				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.26877				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>4,100,000,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.19772				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.83967				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.83850				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.02938				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.88342				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					0.00000	101.18106				0.00	0	350,000,00
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.62884				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.28218				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.29150				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			7.42500	106.87640	7.42500	106.85523				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			5.07000	116.56542	5.07000	116.51137				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			4.83000	105.27908	4.83000	105.23071				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	143.31678	2.25000	143.26097				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			3.77000	155.72876	3.77000	155.66196				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			3.67200	142.98508	3.67200	142.92410				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			3.71500	139.69177	3.71500	139.63181				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			4.76000	118.93259	4.76000	118.87834				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			4.80000	107.48197	4.80000	107.43269				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	143.31678	2.25000	143.26097				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	149.84246				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	147.41884				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					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	114.35184				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	113.52228				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	110.92938				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	103.10140				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	99.35441				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	100.95762				0.00	0	

Contract Details	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					0.00000	83.51222				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 17/02/2023 Spot Bond					0.00000	89.53333				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 08/03/2023 Spot Bond					0.00000	89.78909				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 12/05/2023 Spot Bond					0.00000	92.30543				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					0.00000	99.79392				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			10.50000	100.79183	10.50000	100.76381				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			12.40500	12.40500	12.40500	93.17166				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			12.45500	12.45500	12.45500	97.30058				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			10.59000	10.59000	10.59000	99.64783				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			10.59000	10.59000	10.59000	104.74764				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			12.40000	12.40000	12.40000	76.07344				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			11.69500	11.69500	11.69500	97.15754				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			12.40000	12.40000	12.40000	90.57631				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.96204				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.38039				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.28565				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.40183				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.79615				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.50763				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.56710				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.40109				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.26909				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.75140				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 Intere
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.25093				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					0.00000	101.00957				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					0.00000	101.15104				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					0.00000	101.68963				0.00	1,400,000,000	700,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.93188				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					0.00000	100.12159				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					0.00000	99.84492				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					0.00000	100.77263				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					0.00000	101.11119				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.70422				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.73941				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.72173				0.00	0	



Contract Details	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					0.00000	100.75693				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.86602				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					0.00000	100.74089				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					0.00000	100.72198				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					0.00000	100.68087				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.71606				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			6.72500	106.09847	6.72500	106.07909				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	104.29478	10.00000	104.26668				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			9.59000	96.50343	9.59000	96.47873				0.00	0	2,500,000.00
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.89001	7.85000	101.86857				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.09000	74.37301	11.97500	74.90815			241,800,000,000.00		20,000,000	900,000.00
<b>Total ES33 SPOT</b>									<b>241,800,000,000.00</b>		<b>20,000,000</b>	<b>900,000.00</b>
<b>Total For ES33</b>									<b>241,800,000,000.00</b>		<b>20,000,000</b>	<b>900,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33/R On 15/09/2033 Spot Bond			7.50000	102.16389	7.50000	102.14345				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			12.49000	72.45204	12.37500	73.06499			60,683,914,000,000.00	4,858,600,000	5,858,600,000	
<b>Total ES42 SPOT</b>									<b>10,683,914,000,000.00</b>	<b>4,858,600,000</b>	<b>5,858,600,000</b>	
<b>Total For ES42</b>									<b>10,683,914,000,000.00</b>	<b>4,858,600,000</b>	<b>5,858,600,000</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.51244	8.50000	101.48935				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					0.00000	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					0.00000	100.00000				0.00	0	
<b>Total ETK002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK002</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.62406				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.80106				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.71455				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.79022				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.72040				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.00442				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.43510				0.00	1,200,000,000	600,000,000
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</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 FIFB19</b>										0.00	1,200,000,000	600,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.92002				0.00	0	
<b>Total FIFG01 SPOT</b>										0.00	0	
<b>Total For FIFG01</b>										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.97988				0.00	0	
<b>Total FIFG02 SPOT</b>										0.00	0	
<b>Total For FIFG02</b>										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.67059				0.00	0	
<b>Total FIFG03 SPOT</b>										0.00	0	
<b>Total For FIFG03</b>										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.71084				0.00	0	
<b>Total FIFG04 SPOT</b>										0.00	0	
<b>Total For FIFG04</b>										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.72091				0.00	0	
<b>Total FIFG05 SPOT</b>										0.00	0	
<b>Total For FIFG05</b>										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										0.00	0	
<b>Total For FRB17/JIBAR</b>										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.70993				0.00	0	1,000,000,000
<b>Total FRB22 SPOT</b>										0.00	0	1,000,000,000
<b>Total For FRB22</b>										0.00	0	1,000,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.99471				0.00	0	
<b>Total FRB23 SPOT</b>										0.00	0	
<b>Total For FRB23</b>										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.89902				0.00	0	330,000,000
<b>Total FRB24 SPOT</b>										0.00	0	330,000,000
<b>Total For FRB24</b>										0.00	0	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.52459				0.00	0	150,000,000
<b>Total FRB25 SPOT</b>										0.00	0	150,000,000
<b>Total For FRB25</b>										0.00	0	150,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.32838				0.00	0	
<b>Total FRB26 SPOT</b>										0.00	0	
<b>Total For FRB26</b>										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.17000	104.03811	9.17000	104.01263				0.00	0	

Contract Details	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					0.00000	103.87280				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.27571				0.00	200,000,000	100,000,000
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
FRB30 On 19/04/2026 Spot Bond			9.09000	98.63192	9.09000	98.60797				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.66367				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			2.15800	322.48492	2.15800	322.36039			776,880,000,000.00	0.00	360,000,000	680,000,000
<b>Total FRBI23 SPOT</b>									<b>776,880,000,000.00</b>		<b>360,000,000</b>	<b>680,000,000</b>
<b>Total For FRBI23</b>									<b>776,880,000,000.00</b>		<b>360,000,000</b>	<b>680,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.54000	2.54000	2.54000	161.91685				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			3.59000	213.71079	3.59000	213.62002				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			4.17000	4.17000	4.17000	113.34323				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			4.75500	4.75500	4.75500	230.73539				0.00	0	
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.03000	100.94053	5.03000	100.89377				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			5.06000	100.18121	5.06000	100.13457				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			8.56000	8.56000	8.56000	82.45911				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			8.60000	8.60000	8.60000	81.58986				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			3.83500	3.83500	3.83500	156.81121				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.65576				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.01376				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.27483				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.95527				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.66598				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.18220				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	3.57000	3.57000	119.08266				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.06215				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.17748				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	116.93663				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					0.00000	100.16208				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					0.00000	100.73253				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					0.00000	100.74449				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.52563				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					0.00000	102.34655				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.60375				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.63311				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.73325				0.00	0	

Contract Details	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					0.00000	100.56505				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.70433				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.15912				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					0.00000	100.17916				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.19422				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	98.79138				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.27371				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.05892				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.17723				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.19397				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.30650				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					0.00000	100.18066				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					0.00000	99.91511				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					0.00000	100.51899				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					0.00000	99.98393				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.58363				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.84120				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.14594				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					0.00000	100.93619				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					0.00000	102.75314				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					0.00000	100.71324				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					0.00000	101.04739				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					0.00000	100.22499				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 Interest
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.14574				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 15/10/2022 Spot Bond					0.00000	101.22350				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					0.00000	100.20634				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.38553				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.52783				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.18042				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.03845				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.57829				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.49646				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.41340				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.26042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.19565				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.20758				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>	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.94436				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.22816				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.08226				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>	
FRC361 On 31/03/2023 Spot Bond					0.00000	99.98255				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>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.87663				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>	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.21118				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.54654				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.25113				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.61431				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	100.41319				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.41433				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.23805				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.23273				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.42480				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.44885				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.23012				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.22894				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.16430				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.13714				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.18313				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38(On 15/02/2025 Spot Bond					0.00000	100.66034				0.00	0	
<b>Total FRC384 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 FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.66034				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.65899				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.65899				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.39880				0.00	0	
<b>Total FRC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC388</b>										<b>0.00</b>	<b>0</b>	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.19532				0.00	0	
<b>Total FRC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC389</b>										<b>0.00</b>	<b>0</b>	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.28058				0.00	0	
<b>Total FRC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC390</b>										<b>0.00</b>	<b>0</b>	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.97239				0.00	0	
<b>Total FRC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC391</b>										<b>0.00</b>	<b>0</b>	
FRC391 On 25/04/2023 Spot Bond					0.00000	102.26911				0.00	0	
<b>Total FRC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC392</b>										<b>0.00</b>	<b>0</b>	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.92468				0.00	0	
<b>Total FRC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC393</b>										<b>0.00</b>	<b>0</b>	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.04144				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.19529				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.18230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	99.97517				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.27266				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.52810				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>	
FRC399 On 19/01/2027 Spot Bond					0.00000	101.04854				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>	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.65660				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>	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.24692				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>	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.06655				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>	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.40889				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>	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	103.72682				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>	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.86389				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>	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.79940				0.00	0	
<b>Total FRC407 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC407</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC408 On 23/09/2025 Spot Bond					0.00000	100.15192				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>	
FRC409 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.93163				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>	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.50081				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>	
FRC411 On 30/04/2025 Spot Bond					0.00000	100.36182				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>	
FRC412 On 31/05/2027 Spot Bond					0.00000	100.36247				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>	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.37699				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>	
FRC414 On 31/05/2027 Spot Bond					0.00000	100.30999				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>	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.15100				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC416 On 20/06/2027 Spot Bond					0.00000	100.23246				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>	
FRC417 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 31/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 30/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC419 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 FRC419</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.49000	109.16082	4.49000	109.11191				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			4.68000	120.90329	4.68000	120.84824				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.09381				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.26791				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.20335				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.29027				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.44349				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.08882				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.06389				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.66155				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.40426				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.09254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ29S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29S</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.11957				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.24800	4.24800	4.24800	110.03617				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.65000	4.65000	4.65000	121.29474				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					0.00000	100.62436				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.79000	119.28244	4.79000	119.22776				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			4.76000	230.73490	4.76000	230.62968				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			4.93000	117.25696	4.93000	117.20278				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			4.79000	4.79000	4.79000	229.99671				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			3.38500	158.62947	3.38500	158.56281				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	109.88463	3.70500	109.83749				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			4.73000	120.16330	4.73000	120.10842				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12( On 07/12/2033 Spot Bond			4.91000	227.59001	4.91000	227.48532				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			4.96000	226.55306	4.96000	226.44856				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			2.91500	160.48319	2.91500	160.41780				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS12( On 07/12/2033 Spot Bond			4.99000	225.93362	4.99000	225.82918				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			4.93000	117.25696	4.93000	117.20278				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			4.20000	207.00627	4.20000	206.91499				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			5.68000	107.08392	5.68000	107.03228				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			4.09000	208.19727	4.09000	208.10607				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			4.15000	207.54666	4.15000	207.45542				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			5.50000	215.70528	5.50000	215.60266				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			5.63000	107.72810	5.63000	107.67630				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			4.93000	4.93000	4.93000	117.20278				0.00	0	
<b>Total FRS135 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 FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			4.91000	115.71963	4.91000	117.48953				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			3.96000	209.61493	3.96000	209.52384				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.27000	220.24813	5.27000	220.14470				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.09000	208.19727	4.09000	208.10607				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			4.09000	208.19727	4.09000	208.10607				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			3.49100	214.82220	3.49100	214.73153				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			3.68500	157.45990	3.68500	157.39245				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			4.44000	204.43477	4.44000	204.34330				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			4.48000	204.00976	4.48000	203.91826				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			3.65500	157.57638	3.65500	157.50901				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			3.95500	209.66969	3.95500	209.57858				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			4.49000	4.49000	4.49000	203.81215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.39123				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.14710				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.25378				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					0.00000	100.16475				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.03755				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18(On 16/11/2023 Spot Bond					0.00000	160.42001				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18(On 23/01/2024 Spot Bond					0.00000	129.43724				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18(On 23/01/2024 Spot Bond					0.00000	165.81891				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19(On 19/06/2026 Spot Bond					0.00000	159.88139				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.80770				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS199 On 05/08/2025 Spot Bond					0.00000	100.92002				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>	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.79709				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>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.62776				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.29776				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.65804				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.14574				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.14574				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.69355				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.76330				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.94192				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.53064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 31/03/2032 Spot Bond					0.00000	105.58496				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24' On 04/12/2022 Spot Bond					0.00000	100.66625				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 12/12/2025 Spot Bond					0.00000	72.30893				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.55664				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24: On 29/12/2025 Spot Bond					0.00000	97.96631				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 19/01/2024 Spot Bond					0.00000	101.88660				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					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 22/02/2024 Spot Bond					0.00000	93.90474				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 02/03/2024 Spot Bond					0.00000	100.45367				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 23/01/2024 Spot Bond					0.00000	100.22291				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26( On 25/03/2024 Spot Bond					0.00000	100.05215				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 28/02/2031 Spot Bond					0.00000	100.65066				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 31/03/2032 Spot Bond					0.00000	99.97936				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 22/06/2026 Spot Bond					0.00000	101.48485				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 31/03/2031 Spot Bond					0.00000	99.97929				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>	
FRS26( On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 05/07/2022 Spot Bond					0.00000	96.92026				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>	
FRS27( On 14/07/2022 Spot Bond					0.00000	102.73629				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>	
FRS27( On 21/07/2022 Spot Bond					0.00000	92.64320				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>	
FRS27( On 31/03/2032 Spot Bond					0.00000	99.97933				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 18/08/2022 Spot Bond					0.00000	100.61590				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 30/09/2024 Spot Bond					0.00000	99.97459				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.19424				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.31573				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	99.97827				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			10.27500	10.27500	10.27500	98.77763				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.27500	10.27500	10.27500	98.77763				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.07651				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.78911				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			11.60400	11.60400	11.60400	92.97434				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	91.31885				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	81.55841				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS292 On 26/01/2023 Spot Bond					0.00000	85.89088				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS295 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS295</b>										<b>0.00</b>	<b>0</b>	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS296</b>										<b>0.00</b>	<b>0</b>	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS297</b>										<b>0.00</b>	<b>0</b>	
FRS297 On 09/05/2025 Spot Bond					0.00000	93.30842				0.00	0	
<b>Total FRS298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS298</b>										<b>0.00</b>	<b>0</b>	
FRS298 On 12/05/2023 Spot Bond					0.00000	92.52237				0.00	0	
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS300</b>										<b>0.00</b>	<b>0</b>	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.73086				0.00	0	
<b>Total FRS301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS301</b>										<b>0.00</b>	<b>0</b>	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS302</b>										<b>0.00</b>	<b>0</b>	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS303</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS304</b>										<b>0.00</b>	<b>0</b>	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.48212				0.00	0	
<b>Total FRS305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS305</b>										<b>0.00</b>	<b>0</b>	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.20534				0.00	0	
<b>Total FRS306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS306</b>										<b>0.00</b>	<b>0</b>	
FRS307 On 22/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	12,500,000,000	12,500,000,000	
<b>Total FRS307 SPOT</b>									<b>250,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
<b>Total For FRS307</b>									<b>250,000,000,000,000.00</b>	<b>12,500,000,000</b>	<b>12,500,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	325.50021			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			1.19000	326.84365	1.19000	326.72601			47,600,000,000,000.00	40,000,000	20,000,000	
<b>Total FRS37 SPOT</b>									<b>47,600,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
<b>Total For FRS37</b>									<b>47,600,000,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>	
FRS43 On 07/12/2023 Spot Bond			1.20000	1.20000	1.20000	326.68049			0.00	0		
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>		
FRS62 On 04/11/2026 Spot Bond					0.00000	100.90421			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			4.63000	112.57201	4.63000	112.52091			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			4.28000	72.99121	4.28000	117.61626			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			2.80500	2.80500	2.80500	160.85576			0.00	0		
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>		
FRS87 On 31/01/2025 Spot Bond			3.08500	3.08500	3.08500	159.74380			0.00	0		
<b>Total FRS87 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 FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	321.90503			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			6.65500	6.65500	6.65500	103.24127		38,599,000,000,000.00	5,800,000,000	4,700,000,000	
<b>Total FRX23 SPOT</b>								<b>38,599,000,000,000.00</b>	<b>5,800,000,000</b>	<b>4,700,000,000</b>	
<b>Total For FRX23</b>								<b>38,599,000,000,000.00</b>	<b>5,800,000,000</b>	<b>4,700,000,000</b>	
FRX24 On 10/12/2024 Spot Bond			8.33000	105.83275	8.33000	105.80916		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			8.34000	107.91517	8.34000	107.89082		0.00	0		
<b>Total FRX25 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX25</b>								<b>0.00</b>	<b>0</b>		
FRX26 On 01/10/2026 Spot Bond			9.20000	103.34615	9.20000	103.32075		82,800,000,000,000.00	9,000,000,000	3,001,349,800	
<b>Total FRX26 SPOT</b>								<b>82,800,000,000,000.00</b>	<b>9,000,000,000</b>	<b>3,001,349,800</b>	
<b>Total For FRX26</b>								<b>82,800,000,000,000.00</b>	<b>9,000,000,000</b>	<b>3,001,349,800</b>	
FRX27 On 07/03/2027 Spot Bond			9.21000	106.82116	9.21000	106.79502		0.00	0		
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>		
FRX28 On 26/07/2028 Spot Bond			9.10000	108.99830	9.10000	108.97151		0.00	0		
<b>Total FRX28 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX28</b>								<b>0.00</b>	<b>0</b>		
FRX30 On 31/01/2030 Spot Bond			10.03500	102.53430	10.03500	102.50657		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			10.51500	97.68819	10.51500	97.66055		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			10.51000	102.64206	10.51000	102.61334		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			11.66000	72.63821	11.66000	72.61572		0.00	0		
<b>Total FRX45 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX45</b>								<b>0.00</b>	<b>0</b>		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.92684		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.67988				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.65270				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.67115				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.67658				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.96839				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.02577				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.05443				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.05179				0.00	0	70,000,00
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
GBL06 On 21/06/2024 Spot Bond					0.00000	100.55249				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.69841				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.81640				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.60493				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.62208				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.82801				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			3.77000	117.32585	3.77000	117.27546				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.71124				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.99400	105.88275	6.99400	105.86286				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.87672				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			7.60000	105.85688	7.60000	105.83531				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.12062				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.09871				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.49604				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.33508				0.00	0	
<b>Total GRT25G 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 GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.02274				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.03967				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.36515				0.00	300,000,000	150,000,000
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For GRT29</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.11674				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.51006				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.19874				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.30923				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.10103				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.08767				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.98307				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.88985				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.36640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.44380				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.70589				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.97921				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.41156				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.47672				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.30805				0.00	0	
<b>Total GRT49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT49</b>										<b>0.00</b>	<b>0</b>	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.32193				0.00	0	300,000,0€
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	100.60368				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.04561				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.31886				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.69269				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.15618				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.01467				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.96525				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.85581				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.84413				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.40698				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.32581				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.98292				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.98325				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.98193				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			1.85000	323.86308	1.85000	323.74070				1,221,000,000,000.00	660,000,000	330,000,000
<b>Total HWAY23 SPOT</b>										<b>1,221,000,000,000.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For HWAY23</b>										<b>1,221,000,000,000.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			2.15000	2.15000	2.15000	332.20660				1,075,000,000,000.00	500,000,000	250,000,000
<b>Total HWAY24 SPOT</b>										<b>1,075,000,000,000.00</b>	<b>500,000,000</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 HWAY24</b>									<b>1,075,000,000,000.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
HWAY3 On 28/08/2030 Spot Bond			10.69500	101.69605	10.69500	101.66678			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			4.74000	80.08018	4.74000	109.39428			0.00	0	10,000,000,000
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			11.78500	87.69402	11.78500	87.66628			0.00	0	3,743,000,000
<b>Total HWAY34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,743,000,000</b>
<b>Total For HWAY34</b>									<b>0.00</b>	<b>0</b>	<b>3,743,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.94918	100.00000	12.92021			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.82500	86.88057	11.82500	86.85300			0.00	0	5,090,000,000
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,090,000,000</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,090,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.94639	100.00000	12.91742			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.17204			0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.03296			0.00	0	
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.51417			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			2.25000	163.15138	2.23500	163.14870		909,216,609,750,000.00	404,096,271,000	738,131,800,000	
<b>Total I2025 SPOT</b>								<b>19,216,609,750,000.00</b>	<b>404,096,271,000</b>	<b>738,131,800,000</b>	
<b>Total For I2025</b>								<b>19,216,609,750,000.00</b>	<b>404,096,271,000</b>	<b>738,131,800,000</b>	
I2029 On 31/03/2029 Spot Bond			3.37000	119.15403	3.30000	119.62367		632,549,057,290,000.00	187,700,017,000	206,184,404,000	
<b>Total I2029 SPOT</b>								<b>12,549,057,290,000.00</b>	<b>187,700,017,000</b>	<b>206,184,404,000</b>	
<b>Total For I2029</b>								<b>12,549,057,290,000.00</b>	<b>187,700,017,000</b>	<b>206,184,404,000</b>	
I2033 On 28/02/2033 Spot Bond			3.99000	114.35859	3.99000	114.30886		376,712,108,912,000.00	345,040,628,800	473,709,549,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total I2033 SPOT</b>									<b>6,712,108,912,000.00</b>	<b>345,040,628,800</b>	<b>473,709,549,400</b>
<b>Total For I2033</b>									<b>6,712,108,912,000.00</b>	<b>345,040,628,800</b>	<b>473,709,549,400</b>
I2038 On 31/01/2038 Spot Bond			4.01000	131.36224	4.03000	130.97750			61,964,540,238,000.00	15,452,503,800	444,581,506,100
<b>Total I2038 SPOT</b>									<b>1,964,540,238,000.00</b>	<b>15,452,503,800</b>	<b>444,581,506,100</b>
<b>Total For I2038</b>									<b>1,964,540,238,000.00</b>	<b>15,452,503,800</b>	<b>444,581,506,100</b>
I2046 On 31/03/2046 Spot Bond			4.05000	118.33895	4.03000	118.68078			479,471,069,925,000.00	118,387,918,500	491,287,446,800
<b>Total I2046 SPOT</b>									<b>9,471,069,925,000.00</b>	<b>118,387,918,500</b>	<b>491,287,446,800</b>
<b>Total For I2046</b>									<b>9,471,069,925,000.00</b>	<b>118,387,918,500</b>	<b>491,287,446,800</b>
I2050 On 31/12/2050 Spot Bond			4.03000	120.72042	4.06000	119.99397			21,573,279,130,000.00	5,353,171,000	452,008,240,000
<b>Total I2050 SPOT</b>									<b>1,573,279,130,000.00</b>	<b>5,353,171,000</b>	<b>452,008,240,000</b>
<b>Total For I2050</b>									<b>1,573,279,130,000.00</b>	<b>5,353,171,000</b>	<b>452,008,240,000</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	100.73633			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.76403			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			1.92000	323.54916	1.92000	323.42630			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.05688			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					0.00000	100.81261			0.00	0	
<b>Total IBL124 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>									<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.03879			0.00	0	
<b>Total IBL130 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>									<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.76446			0.00	0	
<b>Total IBL132 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>									<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.31327			0.00	54,020,000,000	27,010,000,000
<b>Total IBL133 SPOT</b>									<b>0.00</b>	<b>54,020,000,000</b>	<b>27,010,000,000</b>
<b>Total For IBL133</b>									<b>0.00</b>	<b>54,020,000,000</b>	<b>27,010,000,000</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
IBL134 On 17/10/2024 Spot Bond					0.00000	101.18738				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66583				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.98860				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.90334				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.85237				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.65759				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.16159				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.90966				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.54522				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.56417				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.57192				0.00	0	
<b>Total IBL154 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 IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.97125				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.90193				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.86689				0.00	1,000,000,000	500,000,000
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For IBL160</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
IBL161 On 15/02/2023 Spot Bond					0.00000	101.10060				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.15229				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.18923				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.87394				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.70469				0.00	400,000,000	100,000,000
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>400,000,000</b>	<b>100,000,000</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	101.05709				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.09095				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.57598				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.80061				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.30335				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.31235				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.85222				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.19758				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.95287				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.82077				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.80166				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.43837				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.45117				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.78712				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.38501				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL204 On 09/12/2026 Spot Bond					0.00000	100.36902				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.31561				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.35302				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.82105				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.91838				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.63119				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.56776				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.56776				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.56776				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.56776				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.32792				0.00	0	
<b>Total IBL215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL215</b>										<b>0.00</b>	<b>0</b>	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.16359				0.00	0	
<b>Total IBL216 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 IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.14833				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.01587				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.98218				0.00	0	
<b>Total IBL219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL219</b>										<b>0.00</b>	<b>0</b>	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.98107				0.00	0	
<b>Total IBL220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL220</b>										<b>0.00</b>	<b>0</b>	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.12190				0.00	0	
<b>Total IBL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL221</b>										<b>0.00</b>	<b>0</b>	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.01307				0.00	0	130,000,00
<b>Total IBL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For IBL222</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
IBL223 On 10/05/2027 Spot Bond					0.00000	100.84567				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.96611				0.00	0	
<b>Total IBL224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL224</b>										<b>0.00</b>	<b>0</b>	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.58789				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	101.13043				0.00	0	
<b>Total IBL226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL226</b>										<b>0.00</b>	<b>0</b>	
IBL227 On 25/05/2027 Spot Bond					0.00000	101.48850				0.00	0	
<b>Total IBL227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL227</b>										<b>0.00</b>	<b>0</b>	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.37026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.29115				0.00	0	
<b>Total IBL229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL229</b>										<b>0.00</b>	<b>0</b>	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.29967				0.00	0	
<b>Total IBL230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL230</b>										<b>0.00</b>	<b>0</b>	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.14239				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.11968				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			7.53500	107.85534	7.53500	107.83331				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			5.90500	102.56180	5.90500	102.54560				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.80877				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			9.61500	100.80587	9.61500	100.78016				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			11.00500	102.83916	11.00500	102.86428				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			10.21000	102.78379	10.21000	102.75583				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.61657				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.07571				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.64866				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.80990				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.94923				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.25546				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.54019				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.37860				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.24519				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			8.94000	99.99345	8.94000	99.96956				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.62069				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.23097				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.93459				0.00	0	
<b>Total INLV06 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 INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.36934				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.56083				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.42963				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.55038				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.13020				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.03691				0.00	0	
<b>Total INLV12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV12</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.12466				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.87499				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.15960				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.80700				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.82059				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.38861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.78686				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.96493				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.28430				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.67808				0.00	0	
<b>Total IPFC38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC38</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.90977				0.00	500,000,000	250,000,000
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
IV019 On 31/03/2028 Spot Bond			4.75000	201.16729	4.75000	201.07561				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.43956				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			4.65000	202.21472	4.65000	202.12311				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.83258				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.50356				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond					0.00000	100.70158				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.80881				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.41654				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.47392				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.24931				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.41486				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.42320				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.72605				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	100.16646	7.40000	100.14684				0.00	0	
<b>Total IVC186 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 IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.78211				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.88133				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	102.98263	7.23000	102.96236				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.90917				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	102.42879	7.45000	102.40815				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.40081				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	103.01082	3.91012	102.99986				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.21894				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					0.00000	100.62275				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					0.00000	100.87586				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.48072				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.38640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.14945				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.98907				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			6.76500	6.76500	6.76500	102.41446				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			7.46500	7.46500	7.46500	101.17624				0.00	0	
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.01456				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.00194				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.56057				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	101.57254	8.45000	101.54957				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	100.03488	7.20000	100.47831				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			5.45000	5.45000	5.45000	99.80627				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			5.45000	5.45000	5.45000	99.70226				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.59847				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			5.50000	5.50000	5.50000	99.52012				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	5.50000	5.50000	99.38599				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			5.45000	5.45000	5.45000	99.83602				0.00	0	
<b>Total IVZ100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ100</b>										<b>0.00</b>	<b>0</b>	
IVZ101 On 04/10/2022 Spot Bond			5.55000	5.55000	5.55000	98.96172				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			5.75000	5.75000	5.75000	98.41856				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					0.00000	100.19560				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.76935				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.13949				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.67142				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.23642				0.00	0	
<b>Total KAP017 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 KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP01 On 14/04/2024 Spot Bond					0.00000	101.47761				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>	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.02291				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>	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.25316				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>	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.25390				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					0.00000	100.81686				0.00	0	
<b>Total KAP022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP022</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.40557				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					0.00000	101.24342				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					0.00000	101.29259				0.00	0	
<b>Total KAP025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP025</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.44092				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			9.69000	117.78641	9.69000	117.75614				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			7.32500	103.11344	7.32500	103.09315				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.28004				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.17455				0.00	400,000,000	200,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.96518				0.00	0	250,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.94351				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.51903				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.57070				0.00	1,510,000,000	755,000,00
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>1,510,000,000</b>	<b>755,000,00</b>
<b>Total For LRFA3</b>										<b>0.00</b>	<b>1,510,000,000</b>	<b>755,000,00</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.70912				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.72540				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.14282				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.71785				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.48165				0.00	0	5,000,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.29079				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 31/05/2025 Spot Bond					0.00000	100.49330				0.00	0	
<b>Total MBF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF072</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.09586				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.62020				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.91130				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.48173				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.00766				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.50265				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.67044				0.00	200,000,000	100,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MBP05: On 12/03/2023 Spot Bond					0.00000	100.56328				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.03034				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			8.94000	8.94000	8.94000	110.56061				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			6.84400	104.58674	6.84400	104.56729				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MMIG05</b>										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.70414				0.00	0	
<b>Total MMIG06 SPOT</b>										0.00	0	
<b>Total For MMIG06</b>										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.15031				0.00	0	
<b>Total MMIG07 SPOT</b>										0.00	0	
<b>Total For MMIG07</b>										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.31892				0.00	0	
<b>Total MML01 SPOT</b>										0.00	0	
<b>Total For MML01</b>										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.59000	99.43168	9.59000	99.40624				0.00	0	
<b>Total MML02 SPOT</b>										0.00	0	
<b>Total For MML02</b>										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.75356				0.00	0	
<b>Total MML03 SPOT</b>										0.00	0	
<b>Total For MML03</b>										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.84000	91.85171	9.84000	93.85825				0.00	0	
<b>Total MML04 SPOT</b>										0.00	0	
<b>Total For MML04</b>										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.61416				0.00	0	
<b>Total MML05 SPOT</b>										0.00	0	
<b>Total For MML05</b>										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.37500	99.19162	10.37500	99.16436				0.00	0	
<b>Total MML06 SPOT</b>										0.00	0	
<b>Total For MML06</b>										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.39191				0.00	0	
<b>Total MTN07 SPOT</b>										0.00	0	
<b>Total For MTN07</b>										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.65016				0.00	0	
<b>Total MTN09 SPOT</b>										0.00	0	
<b>Total For MTN09</b>										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.40275				0.00	0	
<b>Total MTN10 SPOT</b>										0.00	0	
<b>Total For MTN10</b>										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.17218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.89399				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.67139				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.48800				0.00	260,000,000	130,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	101.57203				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.03149				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.44045				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.45720				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.20716				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			9.53500	99.69736	9.53500	99.67170				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.18710				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.88491				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	101.46842				0.00	200,000,000	100,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	101.76369				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.23878				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.78346				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.14472				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2022 Spot Bond					0.00000	100.68096				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2023 Spot Bond					0.00000	100.72109				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	100.72100				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2024 Spot Bond					0.00000	100.71096				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/05/2025 Spot Bond					0.00000	100.62276				0.00	0	
<b>Total MWAR08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR08</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.14893				0.00	0	
<b>Total N7B25 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 N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.18455				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.21475				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.24245				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			7.05500	101.34831	7.05500	101.32925				0.00	0	270,112,40
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,112,40</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>270,112,40</b>
NAM03 On 01/08/2023 Spot Bond			7.41500	106.84497	7.41500	106.82348				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			10.47000	104.43664	10.47000	104.40721				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.28742				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.93119				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.02323				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.02987				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.92113				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.23689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.98000	107.08851	6.98000	107.06855				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			8.17000	106.52213	8.17000	106.49856				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17/ On 22/04/2026 Spot Bond			9.12500	104.45633	9.12500	104.43087				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK20/ On 01/06/2026 Spot Bond			9.12500	104.80092	9.12500	104.77537				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21/ On 21/07/2027 Spot Bond			9.60000	108.73751	9.60000	108.70934				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			6.31500	102.51638	6.31500	102.49907				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			8.06800	108.82176	8.06800	108.79837				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			9.11000	108.86113	9.11000	108.83479				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			6.73500	6.73500	6.73500	106.27142				0.00	0	26,000,00
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.86502				0.00	50,000,000	1,840,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>1,840,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>50,000,000</b>	<b>1,840,000,00</b>
NBK26/ On 10/05/2023 Spot Bond			100.00000	56.36985	100.00000	56.24577				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	103.35207				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27I On 10/05/2026 Spot Bond			9.00500	108.38842	9.00500	108.36248				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>	
NBK28I On 02/08/2023 Spot Bond			6.36800	107.86201	6.36800	107.84333				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			8.51000	111.08349	8.51000	111.05791				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			7.00500	107.38822	7.00500	107.36779				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			6.53500	104.99503	6.53500	104.97668				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.33699				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.68221				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>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.20199				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			11.26500	11.26500	11.26500	77.96769				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.61871				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.94080				0.00	0	
<b>Total NBK43B 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 NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.99298				0.00	420,000,000	210,000,000
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	101.51617				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.79024				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.04187				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.53604				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.16508				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.28903				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.14943				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.89207				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>	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.12750				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>	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.96819				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>	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.26712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.75293				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.78828				0.00	7,260,000,000	3,680,000,000
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>7,260,000,000</b>	<b>3,680,000,000</b>
<b>Total For NBKB60</b>										<b>0.00</b>	<b>7,260,000,000</b>	<b>3,680,000,000</b>
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.96537				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.08239				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.61956				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.16526				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			10.43500	103.26777	10.43500	103.23922				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.16404				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			10.09000	103.49403	10.09000	103.46635			30,683,631,478,000.00		3,040,994,200	1,520,497,100
<b>Total NCLN85 SPOT</b>									<b>10,683,631,478,000.00</b>	<b>3,040,994,200</b>	<b>1,520,497,100</b>	
<b>Total For NCLN85</b>									<b>10,683,631,478,000.00</b>	<b>3,040,994,200</b>	<b>1,520,497,100</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.16526				0.00	0	
<b>Total NCLN87 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 NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.16704				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.16946				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.26980				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.26980				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.70884				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.37368				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.00597				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.55394				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.51890				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.12079				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.16161				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.03557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT10 On 01/07/2022 Spot Bond					0.00000	99.96670				0.00	0	95,000,00
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>95,000,00</b>
NGLT1A On 20/10/2023 Spot Bond					0.00000	104.32729				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.16226				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.18036				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.80346				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					0.00000	105.64325				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.15210				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.44283				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.22547				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.04558				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.44836				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	102.72868				0.00	0	290,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.35047				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.21811				0.00	0	3,150,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,150,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,150,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.95015				0.00	200,000,000	100,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	104.91410				0.00	2,500,000,000	2,500,000,00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.68739				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.63153				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			4.96000	4.96000	4.96000	226.44856				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			3.46000	3.46000	3.46000	215.08093				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			2.99000	2.99000	2.99000	160.12002				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			4.17000	4.17000	4.17000	113.34323				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	119.37401				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	159.70426				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	260.50429	3.45000	260.39464				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			2.89500	2.89500	2.89500	160.49731				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			3.10500	3.10500	3.10500	219.12896				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			3.25000	217.55552	3.25000	217.46510				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			4.80000	93.00535	4.80000	119.08175				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	100.16954				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.17141				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	100.96240				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	138.28562				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.19371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.51260				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.28992				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.68146				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	99.26515				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.64947				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	122.82596				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	98.49812				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.69092				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	98.93467				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	152.37861				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.89965				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN048 On 03/03/2023 Spot Bond					0.00000	152.16433				0.00	400,000,000	200,000,000
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NN048</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NN049 On 03/03/2023 Spot Bond					0.00000	144.05932				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.28960				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	127.07127				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	96.55593				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	86.21609				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	94.50287				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.30258				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	100.49565				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.85386				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	99.42606				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	99.46921				0.00	0	
<b>Total NN097 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 NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.62043				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.17033				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.27228				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.17033				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	101.28555				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.66314				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.48541				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	101.61108				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
<b>Total NN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN162</b>										<b>0.00</b>	<b>0</b>	
NN163 On 21/06/2027 Spot Bond					0.00000	100.16966				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>	
NNF012 On 12/06/2025 Spot Bond					0.00000	92.24843				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>	
NNF012 On 24/06/2025 Spot Bond					0.00000	110.34000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF013 On 24/06/2025 Spot Bond					0.00000	103.04000				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>	
NNF014 On 15/07/2025 Spot Bond					0.00000	112.54000				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>	
NNF015 On 07/07/2025 Spot Bond					0.00000	110.76000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	110.00871				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>	
NNF017 On 01/08/2022 Spot Bond					0.00000	111.58062				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.23180				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>	
NNF025 On 01/08/2022 Spot Bond					0.00000	111.58062				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>	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	89.86316				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>	
NNF042 On 04/08/2026 Spot Bond					0.00000	84.31215				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>	
NNF046 On 12/09/2024 Spot Bond					0.00000	99.86489				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06( On 31/10/2022 Spot Bond					0.00000	103.72156				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF07( On 29/07/2022 Spot Bond					0.00000	100.89553				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF08( On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08( On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08( On 08/09/2022 Spot Bond					0.00000	100.32461				0.00	0	
<b>Total NNF082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF082</b>										<b>0.00</b>	<b>0</b>	
NNF08( On 19/09/2022 Spot Bond					0.00000	100.18536				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>	
NQ1A1( On 22/05/2052 Spot Bond					0.00000	126.99365				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2052 Spot Bond					0.00000	87.06712				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2054 Spot Bond					0.00000	100.66131				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2023 Spot Bond					0.00000	100.67609				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2053 Spot Bond					0.00000	100.62751				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1( On 22/05/2052 Spot Bond					0.00000	100.53286				0.00	0	
<b>Total NQ1B10 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 NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.89251				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.71625				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.67721				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.57772				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.76077				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.59267				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			7.41500	103.53784	7.41500	103.51733				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			2.12000	205.97023	2.12000	205.89089				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			11.20000	105.69815	11.20000	105.66669				0.00	0	422,600,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>422,600,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>422,600,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.57379	100.00000	13.54375				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.10248				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.12429				0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.26753				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.27046				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.14637				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTC33 On 28/01/2027 Spot Bond					0.00000	100.98486				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.57790				0.00	0	
<b>Total NTC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC34</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.25070				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.12801				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			8.39000	109.16306	8.39000	109.13869				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			7.00000	103.93511	7.00000	103.91547				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			8.76500	110.39372	8.76500	110.36798				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	100.94099				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	103.86780				0.00	800,000,000	400,000,000
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.45854				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
OML14 On 23/06/2027 Spot Bond					0.00000	100.09971				0.00	0	
<b>Total OML14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML14</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.73136				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.26914				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.53441				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.52344				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.58711				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.83520				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.55089				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			8.81500	106.37495	8.69000	106.82287			643,641,423,799,000.00	1,320,889,554,600	923,003,681,500	
<b>Total R186 SPOT</b>									<b>13,641,423,799,000.00</b>	<b>320,889,554,600</b>	<b>923,003,681,500</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R186</b>									<b>13,641,423,799,000.00</b>	<b>320,889,554,600</b>	<b>323,003,681,50</b>
R197 On 07/12/2023 Spot Bond			0.85000	328.39381	0.85000	328.27864			57,907,382,200,000.00	68,126,332,000	67,355,246,00
<b>Total R197 SPOT</b>									<b>57,907,382,200,000.00</b>	<b>68,126,332,000</b>	<b>67,355,246,00</b>
<b>Total For R197</b>									<b>57,907,382,200,000.00</b>	<b>68,126,332,000</b>	<b>67,355,246,00</b>
R202 On 07/12/2033 Spot Bond			4.03000	246.79609	3.96000	248.29666			65,046,339,930,000.00	16,140,531,000	155,806,334,90
<b>Total R202 SPOT</b>									<b>5,046,339,930,000.00</b>	<b>16,140,531,000</b>	<b>155,806,334,90</b>
<b>Total For R202</b>									<b>5,046,339,930,000.00</b>	<b>16,140,531,000</b>	<b>155,806,334,90</b>
R2023 On 28/02/2023 Spot Bond			5.90000	103.75210	5.81500	103.79164			583,737,414,180,000.00	268,430,070,200	336,056,835,10
<b>Total R2023 SPOT</b>									<b>13,737,414,180,000.00</b>	<b>268,430,070,200</b>	<b>336,056,835,10</b>
<b>Total For R2023</b>									<b>13,737,414,180,000.00</b>	<b>268,430,070,200</b>	<b>336,056,835,10</b>
R2030 On 31/01/2030 Spot Bond			10.31500	91.32247	10.19500	91.87192			896,036,904,526,500.00	3,770,822,773,100	2,627,591,318,00
<b>Total R2030 SPOT</b>									<b>16,036,904,526,500.00</b>	<b>770,822,773,100</b>	<b>527,591,318,00</b>
<b>Total For R2030</b>									<b>16,036,904,526,500.00</b>	<b>770,822,773,100</b>	<b>527,591,318,00</b>
R2032 On 31/03/2032 Spot Bond			10.77500	87.01190	10.65000	87.65730			650,792,425,677,500.00	1,174,087,464,100	1,823,733,837,30
<b>Total R2032 SPOT</b>									<b>50,792,425,677,500.00</b>	<b>174,087,464,100</b>	<b>323,733,837,30</b>
<b>Total For R2032</b>									<b>50,792,425,677,500.00</b>	<b>174,087,464,100</b>	<b>323,733,837,30</b>
R2035 On 28/02/2035 Spot Bond			11.08500	88.06110	10.97500	88.69833			060,261,110,733,000.00	276,072,269,800	1,263,869,632,20
<b>Total R2035 SPOT</b>									<b>50,261,110,733,000.00</b>	<b>276,072,269,800</b>	<b>263,869,632,20</b>
<b>Total For R2035</b>									<b>50,261,110,733,000.00</b>	<b>276,072,269,800</b>	<b>263,869,632,20</b>
R2037 On 31/01/2037 Spot Bond			11.30500	83.68291	11.19000	84.35240			555,559,602,070,000.00	933,707,174,000	1,471,961,968,90
<b>Total R2037 SPOT</b>									<b>5,559,602,070,000.00</b>	<b>933,707,174,000</b>	<b>471,961,968,90</b>
<b>Total For R2037</b>									<b>5,559,602,070,000.00</b>	<b>933,707,174,000</b>	<b>471,961,968,90</b>
R2040 On 31/01/2040 Spot Bond			11.42500	85.49421	11.30000	86.27673			643,479,683,185,000.00	1,019,122,948,200	1,197,422,281,70
<b>Total R2040 SPOT</b>									<b>13,479,683,185,000.00</b>	<b>019,122,948,200</b>	<b>197,422,281,70</b>
<b>Total For R2040</b>									<b>13,479,683,185,000.00</b>	<b>019,122,948,200</b>	<b>197,422,281,70</b>
R2044 On 31/01/2044 Spot Bond			11.43500	82.25718	11.32000	82.98790			285,331,968,318,000.00	724,558,982,800	1,596,172,200,00
<b>Total R2044 SPOT</b>									<b>15,331,968,318,000.00</b>	<b>724,558,982,800</b>	<b>596,172,200,00</b>
<b>Total For R2044</b>									<b>15,331,968,318,000.00</b>	<b>724,558,982,800</b>	<b>596,172,200,00</b>
R2048 On 28/02/2048 Spot Bond			11.38500	81.07844	11.27500	81.79576			041,380,969,389,000.00	1,848,166,971,400	1,820,828,100,00
<b>Total R2048 SPOT</b>									<b>11,380,969,389,000.00</b>	<b>848,166,971,400</b>	<b>320,828,100,00</b>
<b>Total For R2048</b>									<b>11,380,969,389,000.00</b>	<b>848,166,971,400</b>	<b>320,828,100,00</b>
R209 On 31/03/2036 Spot Bond			11.14000	67.52234	11.02500	68.10325			504,856,401,180,000.00	583,918,887,000	873,512,739,00
<b>Total R209 SPOT</b>									<b>14,856,401,180,000.00</b>	<b>583,918,887,000</b>	<b>373,512,739,00</b>
<b>Total For R209</b>									<b>14,856,401,180,000.00</b>	<b>583,918,887,000</b>	<b>373,512,739,00</b>
R210 On 31/03/2028 Spot Bond			2.75000	223.35420	2.75000	223.26438			39,545,233,750,000.00	14,380,085,000	228,367,788,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R210 SPOT</b>									<b>19,545,233,750,000.00</b>	<b>14,380,085,000</b>	<b>228,367,788,60</b>
<b>Total For R210</b>									<b>19,545,233,750,000.00</b>	<b>14,380,085,000</b>	<b>228,367,788,60</b>
R213 On 28/02/2031 Spot Bond			10.63000	82.06601	10.50500	82.64818			189,512,478,314,000.00	394,121,587,800	1,134,127,649,80
<b>Total R213 SPOT</b>									<b>19,512,478,314,000.00</b>	<b>394,121,587,800</b>	<b>134,127,649,80</b>
<b>Total For R213</b>									<b>19,512,478,314,000.00</b>	<b>394,121,587,800</b>	<b>134,127,649,80</b>
R214 On 28/02/2041 Spot Bond			11.42000	64.47085	11.30500	65.06748			706,405,653,834,000.00	1,200,210,652,700	949,665,403,80
<b>Total R214 SPOT</b>									<b>16,405,653,834,000.00</b>	<b>200,210,652,700</b>	<b>949,665,403,80</b>
<b>Total For R214</b>									<b>16,405,653,834,000.00</b>	<b>200,210,652,700</b>	<b>949,665,403,80</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.79188			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.54404			0.00	0	
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.60146			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.46929			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.80654			0.00	0	
<b>Total RDFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.20016			0.00	0	
<b>Total RDFB20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.12456			0.00	0	
<b>Total RDFB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.99999			0.00	0	
<b>Total RDFB22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>									<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.64046			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.94920				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.74755				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.08874				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	101.28089				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.22205				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	98.92247				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	100.61174				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	101.21100				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.61027				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	100.61040				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.16819				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	102.09071				0.00	0	
<b>Total RED704 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 RED704</b>									<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	102.61385			0.00	0	
<b>Total RED705 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	101.27961			0.00	0	
<b>Total RES40 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>									<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.54221			0.00	0	
<b>Total RES41 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>									<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	101.35997			0.00	0	
<b>Total RES49 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>									<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	101.79893			0.00	600,000,000	300,000,000
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For RES50</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.85811			0.00	0	
<b>Total RES52 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>									<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.16300			0.00	0	
<b>Total RES53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>									<b>0.00</b>	<b>0</b>	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.15343			0.00	0	
<b>Total RFCA1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>									<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.16261			0.00	0	
<b>Total RFCB1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>									<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.17348			0.00	0	
<b>Total RFCC1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>									<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.19999			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>	
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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			7.53500	103.16869	7.53500	103.14784				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			11.32000	95.71996	11.32000	95.69117				0.00	0	5,000,000.00
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
RW31 On 30/06/2031 Spot Bond			11.80500	93.89190	11.80500	93.86232				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.47741				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			10.87500	94.94060	10.87500	94.91298				0.00	0	
<b>Total RWL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.04633				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.11985				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			9.08000	104.34561	9.08000	104.32043				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.63538				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			8.20500	106.51728	8.20500	106.49361				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS3 On 25/05/2026 Spot Bond			9.16000	97.69655	9.16000	97.67277				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			9.48500	101.63503	9.48500	101.60930				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			8.40000	106.18033	8.40000	106.15659				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			8.54500	105.04240	8.54500	105.01812				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			10.32500	100.88114	10.32500	100.85308				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			6.24000	102.62155	6.24000	102.60441				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			8.83500	106.55382	8.83500	106.52879				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			9.63500	106.29258	9.63500	106.26540				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			6.76500	106.30144	6.76500	106.28190				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.27678				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			8.05000	8.05000	8.05000	106.53404				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.36995				0.00	0	
<b>Total SBS52 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 SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.99685				0.00	0	2,500,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.26422				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.28003				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.54061				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.12194				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.61637				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.54224				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.08890				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	0.00000				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					0.00000	100.05893				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.70134				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.48207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.71648				0.00	0	
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.60870				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.22883				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.76671				0.00	0	
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.98604				0.00	0	
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.03652				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			1.97000	323.32518	1.97000	323.20196				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			4.86000	4.86000	4.86000	228.52775			1,944,000,000,000.00	400,000,000	200,000,000	
<b>Total SBSI14 SPOT</b>									<b>1,944,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For SBSI14</b>									<b>1,944,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.39130				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.08525				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					0.00000	101.01465				0.00	0	240,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>240,000,000</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
SBT103 On 31/03/2024 Spot Bond					0.00000	103.59880				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.74504				0.00	0	50,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.53791				0.00	0	50,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SBT107 On 08/04/2027 Spot Bond					0.00000	99.90303				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					0.00000	102.12884				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.71901				0.00	0	2,500,000,00
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SBT203 On 03/12/2023 Spot Bond			7.18500	105.03423	7.18500	105.01398				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.88549				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.27142				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.96207				0.00	1,800,000,000	900,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.64038				0.00	0	
<b>Total SBT208 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 SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.16532				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.87452				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.02102				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.07033				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			9.64000	97.54839	9.64000	97.52302				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.70248				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.69176				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.72640				0.00	1,000,000,000	500,000,000
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.72040				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.76824				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.70851				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.76824				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.75627				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.83994				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.73244				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.79215				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.78615				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			7.51000	105.70024	7.51000	105.67895				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				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					0.00000	100.55641				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.82831				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					0.00000	100.73685				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					0.00000	100.65793				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.88835				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.60973				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.62177				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.05924				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.04420				0.00	200,000,000	3,600,000,000
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>3,600,000,000</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>200,000,000</b>	<b>3,600,000,000</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.70061				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.29521				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.72482				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.47267				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.98333				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.98266				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	159.44755				0.00	0	
<b>Total SSN011 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 SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.66500	106.94256	8.66500	106.91778				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.99500	85.20231	9.99500	85.17973				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.69578				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.32946				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			7.21500	105.18360	7.21500	105.16323				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			4.93000	117.25696	4.93000	117.20278				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.74194				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.00941				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.26568				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			1.88000	1.88000	1.88000	323.60589				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.04942				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.91302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 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>	
SSN060 On 05/10/2022 Spot Bond					0.00000	99.90759				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>	
SSN060 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	159.94168				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	117.20278				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>	
SSN060 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	113.55351				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>	
SSN060 On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	209.85258				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>	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.55326				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>	
SSN060 On 28/05/2023 Spot Bond					0.00000	100.54432				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>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.25563				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>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.25033				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>	
SSN070 On 15/06/2028 Spot Bond					0.00000	100.57340				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 15/06/2023 Spot Bond					0.00000	100.51924				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.16399				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 13/07/2023 Spot Bond					0.00000	101.31667				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.62125				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.30890				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.90497				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			4.83500	4.83500	4.83500	229.05111				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.19745				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 31/01/2030 Spot Bond					0.00000	99.28831				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.45999				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.58052				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.40724				0.00	0	
<b>Total SSN099 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 SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			10.86000	88.77166	10.86000	88.74572				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.16979				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			4.08000	208.30594	4.08000	208.21472				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 07/12/2033 Spot Bond			5.01500	225.41893	5.01500	225.31461				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.75135				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>	
SSN11 On 31/03/2024 Spot Bond					0.00000	99.97646				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 11/09/2022 Spot Bond					0.00000	100.28407				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.44071				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.27462				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 20/10/2022 Spot Bond					0.00000	101.18807				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.37060				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.22902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.94113				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.18688				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.37521				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.57553				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 29/06/2022 Spot Bond					0.00000	101.38428				0.00	0	
<b>Total SSN152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN152</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.36231				0.00	0	
<b>Total SSN153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN153</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.36475				0.00	0	
<b>Total SSN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN154</b>										<b>0.00</b>	<b>0</b>	
SSN15 On 01/07/2022 Spot Bond					0.00000	101.35987				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					0.00000	101.36231				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					0.00000	101.31639				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					0.00000	101.32110				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 05/07/2022 Spot Bond					0.00000	101.32110				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					0.00000	101.30527				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					0.00000	100.32811				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					0.00000	100.30490				0.00	0	
<b>Total SSN162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN162</b>										<b>0.00</b>	<b>0</b>	
SSN16(On 12/09/2022 Spot Bond					0.00000	100.30712				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					0.00000	100.29827				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					0.00000	100.26157				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					0.00000	100.25863				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					0.00000	100.26157				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					0.00000	100.25938				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					0.00000	100.22918				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					0.00000	100.18536				0.00	0	
<b>Total SSN170 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 SSN170</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 26/09/2022 Spot Bond					0.00000	100.08527				0.00	0	
<b>Total SSN171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN171</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.73685				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
STF001 On 01/03/2027 Spot Bond					0.00000	100.13384				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			9.18000	101.71619	9.18000	101.69124				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.56549				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.61270				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.61070				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.61873				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.63562				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.62559				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.63562				0.00	0	
<b>Total T17A23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A23</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.55620	7.21000	102.53614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.73604	7.72000	102.71455				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	100.76906				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	100.89809				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.46341				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.35776				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.79408				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.96934				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.58706				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.99889				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>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.08985				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.50707				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	100.92726				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.08042				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.90653				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.03081				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.33689				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.48668				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.65986				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.72472				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.65322				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.97102				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>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.62385				0.00	0	
<b>Total TH15A5 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 TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63184				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.67803				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.74784				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.75831				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.72520				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.82781				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.70112				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.30597				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.06304				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.91456				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.65489				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.83152				0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.00733	8.49000	102.98367				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>	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.71173				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>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.64087				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>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.65242				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.63786				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>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.04421	5.76000	102.02821				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>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.65995				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.89043				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>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.69810				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>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.69107				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.73923				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.72619				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.90653				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.99153				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.94154				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.68073				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.66569				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.66068				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.71680				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.69375				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.69075				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.90084				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.86387				0.00	0	
<b>Total TH17D2 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 TH17D2</b>									<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.84088			0.00	0	
<b>Total TH17D3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH17D3</b>									<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.56550			0.00	0	
<b>Total TH17O2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>									<b>0.00</b>	<b>0</b>	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.58061			0.00	0	
<b>Total TH17O3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>									<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.37539			0.00	0	
<b>Total TL23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>									<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.61500	103.26608	6.61500	103.24760			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			7.53500	107.06896	7.53500	107.04744			0.00	0	
<b>Total TL25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>									<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	102.39416			0.00	0	
<b>Total TL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>									<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.37948			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			9.16000	101.96686	9.16000	101.94191			0.00	0	
<b>Total TL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>									<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	102.39758			0.00	0	200,000,00
<b>Total TL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TL29</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.98436			0.00	0	
<b>Total TL30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>									<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.05891			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.06221				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			7.68500	105.51773	7.68500	105.49611				0.00	0	8,880,000,00
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,880,000,00</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>8,880,000,00</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	42.02664	100.00000	41.93414				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			9.54000	103.30932	9.54000	103.28273				0.00	0	1,630,000,00
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	19.84329	100.00000	19.79889				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			10.79000	93.55810	10.79000	93.53138				0.00	0	18,552,000,00
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,552,000,00</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,552,000,00</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.03934	100.00000	11.01503				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			11.12500	100.05148	11.12500	100.02788				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			11.79500	95.58878	11.79500	95.55886				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	117.24966	8.00000	117.22454				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			12.18200	99.35042	12.18200	99.32482				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.56500	89.48084	12.56500	89.45106			32,031,954,500,000.00	2,549,300,000	3,169,300,000
<b>Total TN40 SPOT</b>									<b>32,031,954,500,000.00</b>	<b>2,549,300,000</b>	<b>3,169,300,000</b>
<b>Total For TN40</b>									<b>32,031,954,500,000.00</b>	<b>2,549,300,000</b>	<b>3,169,300,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.37371	10.75000	102.34443			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.90177			0.00	0	
<b>Total TNF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>									<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.96925			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			5.32000	102.28259	5.32000	103.72649			0.00	0	
<b>Total TNI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>									<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.15257			0.00	0	
<b>Total TR5A11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>									<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.15135			0.00	0	
<b>Total TR5A12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>									<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.15388			0.00	0	
<b>Total TR5A21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>									<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.15750			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	101.39909	7.61000	100.18382			0.00	0	
<b>Total TR5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>									<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.13607			0.00	0	
<b>Total TR5OM2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>									<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.42289			0.00	0	
<b>Total TRA3A3 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 TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			6.92500	101.86722	6.92500	101.84839				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.69158				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.87591				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.60035				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.28269				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			7.21500	105.26009	7.21500	105.23971				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.28269				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	101.81483	8.62000	101.79136				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.71965				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.02959				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.17102				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.16378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.21073				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.21073				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>	
TSP26C On 16/09/2022 Spot Bond					0.00000	98.89583				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.37308				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.19232				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.59288				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.49434				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.26515				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					0.00000	101.93680				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.11084				0.00	0	
<b>Total TWC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC404</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.02090				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 25/07/2022 Spot Bond					0.00000	100.91157				0.00	0	
<b>Total TWC406 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC406</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.54567				0.00	0	
<b>Total TWC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC409</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.51618				0.00	0	
<b>Total TWC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC410</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.48750				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					0.00000	100.38551				0.00	0	
<b>Total TWC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC412</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.31080				0.00	0	
<b>Total TWC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC413</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.01000	104.32754	11.01000	104.29717				0.00	0	953,102,50
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>953,102,50</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>953,102,50</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.67859				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.75629				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.69654				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.77422				0.00	0	
<b>Total UU1A05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A05</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.79215				0.00	0	
<b>Total UU1B01 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 UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.82082				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.94736				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.97121				0.00	0	
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.84065				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.55183				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.14913				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.67405				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.69268				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.61475				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.84681				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.26211				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>1.60e+0174,956,590,807,600</b>	<b>373,272,471,400</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total for SPOT :</b>									1.60e+017	956,590,807,600	373,272,471,400
<b>Total Futures</b>									1.60e+017	956,590,832,703	373,273,723,270
<b>Total Options</b>									98 559.08	82	129,000
<b>Grand Total:</b>									1.60e+017	956,590,832,785	373,273,852,270