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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/10/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/11/2022	Bond Future			12.68955	70.96063	12.70718	70.88080			0.00	0	
ES33	On	02/02/2023	Bond Future			12.88911	72.29920	12.90722	72.21917			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.06523	69.99379	13.08397	69.91277			0.00	0	
ES33	On	03/08/2023	Bond Future			13.23901	71.47782	13.25851	71.39533			0.00	0	
ES33	On	02/11/2023	Bond Future			13.42379	69.20342	13.44414	69.11925			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	03/11/2022	Bond Future			12.94326	68.97851	12.97570	68.81085			0.00	0	
ES42	On	02/02/2023	Bond Future			13.11823	70.27963	13.15177	70.11013			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.28014	67.46431	13.31498	67.29194			0.00	0	
ES42	On	03/08/2023	Bond Future			13.43496	68.89573	13.47119	68.71992			0.00	0	
ES42	On	02/11/2023	Bond Future			13.59920	66.09971	13.63697	65.92022			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	03/11/2022	Bond Future			165.73126	165.73126	165.84872	165.84872			331,462.52	2	3,37

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/02/2023	Bond Future			167.14921	167.14921	167.27173	167.27173			0.00	0	3,96
I2025	On	04/05/2023	Bond Future			170.59351	170.59351	170.71997	170.71997			0.00	0	
I2025	On	03/08/2023	Bond Future			172.44293	172.44293	172.57161	172.57161			0.00	0	
I2025	On	02/11/2023	Bond Future			176.11246	176.11246	176.24411	176.24411			0.00	0	
<b>Total I2025 Future</b>												<b>331,462.52</b>	<b>2</b>	<b>7,28</b>
<b>Total For I2025</b>												<b>331,462.52</b>	<b>2</b>	<b>7,28</b>
I2029	On	03/11/2022	Bond Future			118.61965	118.61965	118.85217	118.85217			0.00	0	1,08
I2029	On	02/02/2023	Bond Future			120.85715	120.85715	121.09638	121.09638			0.00	0	9,
I2029	On	04/05/2023	Bond Future			122.04512	122.04512	122.29005	122.29005			0.00	0	
I2029	On	03/08/2023	Bond Future			124.62985	124.62985	124.88039	124.88039			0.00	0	
I2029	On	02/11/2023	Bond Future			125.93644	125.93644	126.19103	126.19103			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,95</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>1,95</b>
I2033	On	03/11/2022	Bond Future			112.84112	112.84112	113.20270	113.20270			0.00	0	5,
I2033	On	02/02/2023	Bond Future			114.96966	114.96966	115.34019	115.34019			0.00	0	6,98
I2033	On	04/05/2023	Bond Future			115.94855	115.94855	116.32737	116.32737			0.00	0	
I2033	On	03/08/2023	Bond Future			118.40405	118.40405	118.79131	118.79131			0.00	0	
I2033	On	02/11/2023	Bond Future			119.48721	119.48721	119.88161	119.88161			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,55</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,55</b>
I2038	On	03/11/2022	Bond Future			126.27286	126.27286	126.91305	126.91305			216,936,773.48	1,718	1,30
I2038	On	02/02/2023	Bond Future			126.73301	126.73301	127.38730	127.38730			0.00	0	2,7,
I2038	On	04/05/2023	Bond Future			129.34503	129.34503	130.01398	130.01398			222,214,761.54	1,718	1,7,
I2038	On	03/08/2023	Bond Future			130.10092	130.10092	130.78314	130.78314			0.00	0	
I2038	On	02/11/2023	Bond Future			132.86961	132.86961	133.56670	133.56670			0.00	0	
<b>Total I2038 Future</b>												<b>439,151,535.02</b>	<b>3,436</b>	<b>5,78</b>
<b>Total For I2038</b>												<b>439,151,535.02</b>	<b>3,436</b>	<b>5,78</b>
I2046	On	03/11/2022	Bond Future			111.85971	111.85971	111.63025	111.63025			1,004,276,476.38	8,978	3,9,
I2046	On	02/02/2023	Bond Future			113.96973	113.96973	113.73810	113.73810			464,312,680.02	4,074	9,2,
I2046	On	04/05/2023	Bond Future			114.27244	114.27244	114.03644	114.03644			560,392,045.76	4,904	5,00
I2046	On	03/08/2023	Bond Future			116.69315	116.69315	116.45254	116.45254			0.00	0	
I2046	On	02/11/2023	Bond Future			117.06244	117.06244	116.81473	116.81473			0.00	0	
<b>Total I2046 Future</b>												<b>2,028,981,202.16</b>	<b>17,956</b>	<b>18,24</b>
<b>Total For I2046</b>												<b>2,028,981,202.16</b>	<b>17,956</b>	<b>18,24</b>
I2050	On	03/11/2022	Bond Future			113.67325	113.67325	114.23001	114.23001			842,091,436.00	7,408	4,88
I2050	On	02/02/2023	Bond Future			113.67687	113.67687	114.24624	114.24624			446,295,391.62	3,926	7,7,
I2050	On	04/05/2023	Bond Future			116.01965	116.01965	116.60164	116.60164			403,980,421.30	3,482	3,58
I2050	On	03/08/2023	Bond Future			116.27134	116.27134	116.86530	116.86530			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/11/2023	Bond Future			118.74585	118.74585	119.35260	119.35260			0.00	0	
<b>Total I2050 Future</b>												<b>1,692,367,248.92</b>	<b>14,816</b>	<b>16,24</b>
<b>Total For I2050</b>												<b>1,692,367,248.92</b>	<b>14,816</b>	<b>16,24</b>
R186	On	03/11/2022	Bond Future			9.22243	108.29109	9.23474	108.24857		5.87	3,208,556,705.61	29,629	40,8
R186	On	02/02/2023	Bond Future			9.35526	105.00648	9.36791	104.96526		6.24	4,442,614,155.84	42,308	65,46
R186	On	04/05/2023	Bond Future			9.44871	107.14722	9.46213	107.10608		5.37	0.00	0	
R186	On	03/08/2023	Bond Future			9.53239	104.08680	9.54685	104.04523		5.30	0.00	0	
R186	On	02/11/2023	Bond Future			9.62333	106.28061	9.63912	106.23827		4.54	0.00	0	
<b>Total R186 Future</b>												<b>7,651,170,861.45</b>	<b>71,937</b>	<b>106,25</b>
R186	On	03/11/2022	Bond Future	8.55	Call			8.84000	0.00884	8,330	4.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,407.07000	2.40707	2,364,040	4.47	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			159.17000	0.15917	158,580	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,288.03000	1.28803	1,244,920	5.27	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			0.04000	0.00004	0,040	3.76	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,542.67000	3.54267	3,500,150	3.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			6.95000	0.00695	6,510	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,476.26000	2.47626	2,433,300	4.42	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			7.85000	0.00785	7,370	4.44	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,441.61000	2.44161	2,398,610	4.44	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,789.66000	3.78966	3,751,580	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			344.34000	0.34434	347,540	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,761.18000	3.76118	3,723,160	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			333.37000	0.33337	336,450	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,818.08000	3.81808	3,779,940	6.19	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			338.89000	0.33889	342,030	6.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			857.00000	0.85700	866,790	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,817.68000	2.81768	2,786,330	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			867.11000	0.86711	876,990	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,796.42000	2.79642	2,765,160	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			846.69000	0.84669	856,380	5.15	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,838.76000	2.83876	2,807,310	5.15	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,307.40000	2.30740	2,327,050	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,754.17000	1.75417	1,732,250	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,324.88000	2.32488	2,344,620	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,743.11000	1.74311	1,721,280	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,290.34000	2.29034	2,309,900	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,765.66000	1.76566	1,743,650	5.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,585.87000	1.58587	1,602,670	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,256.40000	2.25640	2,230,860	4.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	02/11/2023	Bond Future	9.40	Call			1,599.82000	1.59982	1,616,720	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,243.33000	2.24333	2,217,890	4.36	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,276.31000	1.27631	1,290,860	4.25	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			2,598.06000	2.59806	2,570,270	4.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,311.20000	3.31120	3,336,680	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,244.72000	1.24472	1,227,860	4.92	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.38	Call			1,571.98000	1.57198	1,588,680	4.35	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,269.54000	2.26954	2,243,900	4.35	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,00</b>
<b>Total For R186</b>												<b>7,651,170,861.45</b>	<b>71,937</b>	<b>118,34</b>
R197	On	03/11/2022	Bond Future			335.64599	335.64599	335.88399	335.88399			0.00	0	5'
R197	On	02/02/2023	Bond Future			333.06820	333.06820	333.31688	333.31688			0.00	0	2'
R197	On	04/05/2023	Bond Future			339.93208	339.93208	340.18879	340.18879			0.00	0	
R197	On	03/08/2023	Bond Future			337.96661	337.96661	338.22799	338.22799			0.00	0	
R197	On	02/11/2023	Bond Future			345.15982	345.15982	345.42716	345.42716			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>84</b>
R202	On	03/11/2022	Bond Future			247.88584	247.88584	248.68491	248.68491			1,387,417,046.48	5,597	5,6'
R202	On	02/02/2023	Bond Future			247.82953	247.82953	248.64838	248.64838			1,387,101,879.41	5,597	6,6'
R202	On	04/05/2023	Bond Future			252.93606	252.93606	253.77403	253.77403			0.00	0	
R202	On	03/08/2023	Bond Future			253.42457	253.42457	254.27996	254.27996			0.00	0	
R202	On	02/11/2023	Bond Future			258.81762	258.81762	259.69184	259.69184			0.00	0	
<b>Total R202 Future</b>												<b>2,774,518,925.89</b>	<b>11,194</b>	<b>12,27</b>
<b>Total For R202</b>												<b>2,774,518,925.89</b>	<b>11,194</b>	<b>12,27</b>
R2023	On	03/11/2022	Bond Future			7.32400	101.59186	7.35874	101.58127		0.38	6,501,879.04	64	8,4'
<b>Total R2023 Future</b>												<b>6,501,879.04</b>	<b>64</b>	<b>8,4'</b>
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			339.09000	0.33909	328,500	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			336.03000	0.33603	325,440	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	0,000	0.21	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			332.96000	0.33296	322,370	0.21	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>6,501,879.04</b>	<b>64</b>	<b>8,4'</b>
R2030	On	03/11/2022	Bond Future			10.85783	88.08396	10.88021	87.98403		9.65	2,256,887,223.12	25,622	54,5'
R2030	On	02/02/2023	Bond Future			11.01729	85.71807	11.04042	85.61797		10.60	2,320,988,181.39	27,077	77,7'
R2030	On	04/05/2023	Bond Future			11.15792	87.46686	11.18206	87.36550		10.10	0.00	0	
R2030	On	03/08/2023	Bond Future			11.30000	85.29332	11.32536	85.19017		9.56	0.00	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
R2030	On	02/11/2023	Bond Future			11.43942	87.09129	11.46611	86.98608		7.88	0.00	0	
<b>Total R2030 Future</b>												<b>4,577,875,404.51</b>	<b>52,699</b>	<b>132,30</b>
R2030	On	03/11/2022	Bond Future	11.57	Call			3,141.54000	3.14154	3,220,450	11.89	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			132.92000	0.13292	111,900	11.89	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			3,624.44000	3.62444	3,524,540	7.07	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			5.14000	0.00514	5,170	7.12	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,578.13000	3.57813	3,478,230	7.12	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			18.22000	0.01822	18,580	7.62	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,122.83000	3.12283	3,023,260	7.62	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	5.52	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			5,478.09000	5.47809	5,378,160	5.52	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3.83000	0.00383	3,840	7.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,670.87000	3.67087	3,570,950	7.02	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			4.44000	0.00444	4,470	7.07	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			1,457.42000	1.45742	1,410,250	10.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			456.76000	0.45676	469,200	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			5,156.58000	5.15658	5,068,920	10.19	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			463.55000	0.46355	476,180	10.18	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			5,078.89000	5.07889	4,991,620	10.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			343.55000	0.34355	352,880	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			5,928.14000	5.92814	5,837,370	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			359.60000	0.35960	369,380	10.30	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			1,779.83000	1.77983	1,726,390	10.75	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			2,782.90000	2.78290	2,835,830	10.93	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			5,355.87000	5.35587	5,267,330	10.22	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			130.68000	0.13068	134,060	10.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,582.14000	8.58214	8,485,420	10.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			276.58000	0.27658	284,060	10.43	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			5,117.11000	5.11711	5,029,640	10.18	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			471.57000	0.47157	484,400	10.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,969.76000	5.96976	5,878,850	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			61.69000	0.06169	63,210	10.91	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			10,437.70000	10.43770	10,339,120	10.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			99.43000	0.09943	101,940	10.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			5,803.76000	5.80376	5,713,440	10.30	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			424.27000	0.42427	435,830	10.22	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			2,294.95000	2.29495	2,341,610	10.75	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			9,334.52000	9.33452	9,236,930	10.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			106.54000	0.10654	109,240	10.85	0.00	0	38

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	9.08	Put			9,144.95000	9.14495	9,047,550	10.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,520.13000	6.52013	6,427,510	10.43	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			338.30000	0.33830	347,490	10.33	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			3,342.64000	3.34264	3,401,810	11.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			1,174.76000	1.17476	1,133,830	11.15	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			2,198.50000	2.19850	2,243,800	10.71	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,855.25000	1.85525	1,800,450	10.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			6,303.62000	6.30362	6,377,390	11.56	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			994.10000	0.99410	966,510	11.56	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			1,441.95000	1.44195	1,471,790	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			4,190.72000	4.19072	4,119,200	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			1,617.86000	1.61786	1,650,370	9.86	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.34	Call			3,035.69000	3.03569	3,085,570	10.40	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			2,376.24000	2.37624	2,324,760	10.40	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,269.15000	1.26915	1,296,170	9.76	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put			4,544.03000	4.54403	4,469,690	9.76	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,411.08000	1.41108	1,440,430	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,408.23000	1.40823	1,372,400	11.08	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.53	Call			1,426.47000	1.42647	1,456,060	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			4,218.93000	4.21893	4,147,160	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			546.70000	0.54670	559,790	9.80	0.00	0	47
R2030	On	04/05/2023	Bond Future	9.67	Put			7,201.13000	7.20113	7,112,860	9.80	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			617.40000	0.61740	632,060	9.75	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,887.83000	3.88783	3,818,980	9.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			781.63000	0.78163	799,840	9.64	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			5,929.40000	5.92940	5,846,250	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			258.54000	0.25854	264,920	10.11	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			9,925.96000	9.92596	9,830,980	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			494.32000	0.49432	506,220	9.84	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.52	Put			4,247.26000	4.24726	4,175,250	9.79	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			942.57000	0.94257	916,090	11.63	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			3,744.19000	3.74419	3,800,730	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,931.47000	1.93147	1,886,650	10.67	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			4,913.67000	4.91367	4,979,200	11.08	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			7,565.13000	7.56513	7,475,670	9.84	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			6,766.13000	6.76613	6,679,430	9.75	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			6,522.15000	6.52215	6,597,030	11.63	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,870.92000	2.87092	2,817,200	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,308.66000	1.30866	1,336,430	9.08	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.65	Call			1,659.30000	1.65930	1,692,470	9.17	0.00	0	38

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	03/08/2023	Bond Future	10.65	Put		4,460.90000	4.46090	4,390,920	9.17	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,907.59000	2.90759	2,853,420	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		2,989.27000	2.98927	3,038,470	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,889.21000	2.88921	2,835,260	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,011.55000	3.01155	3,060,980	9.65	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,259.34000	6.25934	6,332,190	10.79	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,310.54000	1.31054	1,280,240	10.79	0.00	0	1,07
R2030	On	03/08/2023	Bond Future	12.89	Call		7,151.69000	7.15169	7,228,790	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,083.01000	1.08301	1,056,960	11.08	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		2,967.06000	2.96706	3,016,040	9.64	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		5,176.78000	5.17678	5,101,400	9.08	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put		4,232.50000	4.23250	4,162,940	7.59	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call		1,606.89000	1.60689	1,642,060	7.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		4,282.46000	4.28246	4,212,420	7.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		1,622.63000	1.62263	1,658,040	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		4,257.26000	4.25726	4,187,460	7.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		1,638.79000	1.63879	1,674,440	7.59	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>21,45</b>
<b>Total For R2030</b>											<b>4,577,875,404.51</b>	<b>52,699</b>	<b>153,76</b>
R2032	On	03/11/2022	Bond Future			11.34144	83.27831	11.35867	83.19223	11.86	5,174,830,905.09	62,139	128,64
R2032	On	02/02/2023	Bond Future			11.50012	84.82856	11.51778	84.74253	12.57	2,704,843,464.16	31,886	89,24
R2032	On	04/05/2023	Bond Future			11.63755	82.39546	11.65586	82.30837	12.70	0.00	0	
R2032	On	03/08/2023	Bond Future			11.77063	84.12376	11.78970	84.03515	11.44	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.91110	81.73535	11.93103	81.64499	9.88	0.00	0	
<b>Total R2032 Future</b>											<b>7,879,674,369.25</b>	<b>94,025</b>	<b>220,45</b>
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	0,000	10.48	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		11,133.77000	11.13377	11,047,690	10.48	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		63.98000	0.06398	52,810	14.49	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Call		31.50000	0.03150	30,810	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put		774.92000	0.77492	716,060	12.41	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call		0.13000	0.00013	0,110	8.45	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put		10,253.42000	10.25342	10,167,340	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call		1,548.02000	1.54802	1,582,520	12.68	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put		600.19000	0.60019	548,610	12.68	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call		4,589.11000	4.58911	4,664,020	14.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		4,132.22000	4.13222	4,045,650	9.57	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call		0.01000	0.00001	0,010	9.11	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Put		3,620.58000	3.62058	3,533,810	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		34.24000	0.03424	33,540	10.01	0.00	0	78



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.67	Put			3,570.50000	3.57050	3,483,720	10.01	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			1,229.19000	1.22919	1,256,410	12.41	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			0.09000	0.00009	0,070	8.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			6,286.34000	6.28634	6,200,240	8.56	0.00	0	11
R2032	On	03/11/2022	Bond Future	10.21	Put			6,011.66000	6.01166	5,925,560	8.45	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			5.87000	0.00587	5,550	9.30	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			4,499.62000	4.49962	4,413,220	9.30	0.00	0	41
R2032	On	03/11/2022	Bond Future	10.56	Call			12.50000	0.01250	12,010	9.57	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			0.00000	0.00000	0,000	10.37	0.00	0	41
R2032	On	03/11/2022	Bond Future	9.36	Put			10,839.10000	10.83910	10,753,020	10.37	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Call			0.00000	0.00000	0,000	10.15	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			7,620.73000	7.62073	7,534,650	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			0.06000	0.00006	0,050	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			6,562.15000	6.56215	6,476,060	8.68	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.40	Call			468.11000	0.46811	476,330	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			6,159.00000	6.15900	6,081,190	11.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			550.34000	0.55034	560,040	11.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,711.15000	5.71115	5,634,820	11.66	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.67	Call			738.84000	0.73884	751,610	11.78	0.00	0	71
R2032	On	02/02/2023	Bond Future	10.22	Call			345.08000	0.34508	351,050	11.73	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			7,000.88000	7.00088	6,920,820	11.73	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			452.93000	0.45293	460,880	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			6,250.34000	6.25034	6,172,260	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			460.41000	0.46041	468,490	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			661.38000	0.66138	638,650	14.21	0.00	0	71
R2032	On	02/02/2023	Bond Future	9.47	Call			79.57000	0.07957	80,730	11.90	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			10,909.76000	10.90976	10,824,890	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			199.56000	0.19956	202,860	11.80	0.00	0	71
R2032	On	02/02/2023	Bond Future	9.92	Put			8,494.89000	8.49489	8,412,160	11.80	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			310.56000	0.31056	315,900	11.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			5,008.22000	5.00822	4,934,960	11.78	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,715.87000	1.71587	1,672,570	13.00	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			6,377.28000	6.37728	6,440,580	14.21	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			7,291.11000	7.29111	7,210,420	11.74	0.00	0	41
R2032	On	02/02/2023	Bond Future	9.31	Call			54.74000	0.05474	55,490	11.90	0.00	0	41
R2032	On	02/02/2023	Bond Future	9.31	Put			11,808.68000	11.80868	11,723,400	11.90	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			6,204.54000	6.20454	6,126,590	11.69	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			2,825.34000	2.82534	2,864,010	12.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,992.65000	1.99265	1,945,290	12.81	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,264.62000	3.26462	3,307,350	13.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	13.43	Put			879.59000	0.87959	859,230	15.01	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call			1,127.15000	1.12715	1,144,320	11.99	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put			6,254.87000	6.25487	6,184,950	11.99	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,495.10000	1.49510	1,516,760	12.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			5,347.09000	5.34709	5,281,660	12.14	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,511.18000	1.51118	1,533,030	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,527.37000	1.52737	1,549,410	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			5,278.38000	5.27838	5,213,330	12.15	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,462.71000	2.46271	2,494,410	12.57	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			3,836.72000	3.83672	3,781,330	12.57	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			8,761.79000	8.76179	8,828,520	15.01	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			5,312.66000	5.31266	5,247,420	12.15	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			3,515.91000	3.51591	3,467,170	11.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,402.62000	3.40262	3,442,680	11.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			3,494.16000	3.49416	3,445,610	11.46	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,734.24000	3.73424	3,776,730	11.58	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			3,224.24000	3.22424	3,178,120	11.58	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,352.87000	3.35287	3,392,550	11.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			3,537.48000	3.53748	3,488,550	11.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,377.85000	3.37785	3,417,720	11.45	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,843.92000	1.84392	1,872,720	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,151.70000	5.15170	5,090,140	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,861.00000	1.86100	1,890,000	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,121.04000	5.12104	5,059,680	9.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,878.18000	1.87818	1,907,370	9.49	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			5,090.51000	5.09051	5,029,340	9.49	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,46</b>
<b>Total For R2032</b>												<b>7,879,674,369.25</b>	<b>94,025</b>	<b>244,95</b>
R2035	On	03/11/2022	Bond Future			11.71566	83.38562	11.73789	83.26192		13.53	941,090,107.32	11,286	25,20
R2035	On	02/02/2023	Bond Future			11.87401	84.93786	11.89688	84.81348		14.29	629,899,169.76	7,416	154,92
R2035	On	04/05/2023	Bond Future			12.00535	82.16344	12.02902	82.03720		14.73	0.00	0	
R2035	On	03/08/2023	Bond Future			12.13450	83.88656	12.15908	83.75804		13.27	0.00	0	
R2035	On	02/11/2023	Bond Future			12.27260	81.14762	12.29820	81.01644		11.61	0.00	0	
<b>Total R2035 Future</b>												<b>1,570,989,277.08</b>	<b>18,702</b>	<b>180,12</b>
R2035	On	03/11/2022	Bond Future	9.82	Call			0.01000	0.00001	0,000	12.83	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			109.76000	0.10976	111,260	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			3,532.62000	3.53262	3,410,420	12.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			115.51000	0.11551	117,180	12.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			3,479.44000	3.47944	3,357,410	12.64	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	12.68	Call			5,055.96000	5.05596	5,168,770	15.13	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Call			47.69000	0.04769	47,620	12.45	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			4,361.41000	4.36141	4,237,640	12.45	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			67.58000	0.06758	67,930	12.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			4,023.37000	4.02337	3,900,020	12.52	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			104.24000	0.10424	105,580	12.61	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			6,882.61000	6.88261	6,758,720	12.31	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			11,738.36000	11.73836	11,614,650	12.83	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			0.37000	0.00037	0,320	12.50	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			8,587.37000	8.58737	8,463,620	12.50	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2.80000	0.00280	2,610	12.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			3,586.08000	3.58608	3,463,720	12.61	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			52.58000	0.05258	41,690	15.13	0.00	0	97
R2035	On	02/02/2023	Bond Future	13.22	Put			736.82000	0.73682	707,240	16.51	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			637.73000	0.63773	654,300	13.21	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			6,443.19000	6.44319	6,335,380	13.21	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			859.34000	0.85934	880,760	13.38	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			5,653.88000	5.65388	5,550,920	13.38	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			873.89000	0.87389	895,610	13.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			5,609.48000	5.60948	5,506,820	13.39	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			424.32000	0.42432	435,780	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			7,563.22000	7.56322	7,450,300	13.07	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			614.57000	0.61457	630,610	13.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			6,540.07000	6.54007	6,431,730	13.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			626.14000	0.62614	642,440	13.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			6,491.59000	6.49159	6,383,510	13.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			211.55000	0.21155	217,380	13.06	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			9,595.48000	9.59548	9,476,930	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			380.27000	0.38027	390,580	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			7,887.85000	7.88785	7,773,780	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			409.28000	0.40928	420,350	13.07	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			7,670.83000	7.67083	7,557,520	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			70.12000	0.07012	72,030	13.04	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			12,640.69000	12.64069	12,518,220	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			77.28000	0.07728	79,400	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			12,381.89000	12.38189	12,259,630	13.04	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			85.06000	0.08506	87,400	13.04	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.94	Call			2,845.02000	2.84502	2,899,170	14.57	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			2,611.24000	2.61124	2,541,010	14.57	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			2,964.84000	2.96484	3,020,530	14.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.98	Put		2,515.07000	2.51507	2,446,380	14.63	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		7,488.47000	7.48847	7,583,270	16.51	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		12,124.75000	12.12475	12,002,710	13.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,671.97000	1.67197	1,705,140	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		838.08000	0.83808	856,680	13.70	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Put		1,616.53000	1.61653	1,576,960	16.34	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		1,599.70000	1.59970	1,631,750	13.85	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		6,368.08000	6.36808	6,273,890	13.85	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		1,653.72000	1.65372	1,686,610	13.88	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		6,248.90000	6.24890	6,155,550	13.88	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		8,993.98000	8.99398	8,886,340	13.70	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		6,209.53000	6.20953	6,116,460	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		308.99000	0.30899	316,480	13.70	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		13,216.31000	13.21631	13,097,560	13.70	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		672.15000	0.67215	687,430	13.70	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		9,937.06000	9.93706	9,826,100	13.70	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,690.35000	1.69035	1,723,790	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		6,170.34000	6.17034	6,077,540	13.89	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		4,925.21000	4.92521	4,994,740	15.35	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		2,675.37000	2.67537	2,618,660	15.35	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		7,427.50000	7.42750	7,514,170	16.34	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		3,592.47000	3.59247	3,649,050	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		4,429.50000	4.42950	4,357,560	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		3,539.37000	3.53937	3,595,420	13.25	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		4,482.51000	4.48251	4,410,040	13.25	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		3,566.03000	3.56603	3,622,340	13.26	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		4,456.09000	4.45609	4,383,880	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,548.13000	6.54813	6,456,200	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		1,884.97000	1.88497	1,924,480	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,510.61000	6.51061	6,418,940	11.00	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		1,849.19000	1.84919	1,888,160	10.99	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,585.81000	6.58581	6,493,600	10.99	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		1,867.02000	1.86702	1,906,270	11.00	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>13,14</b>
<b>Total For R2035</b>											<b>1,570,989,277.08</b>	<b>18,702</b>	<b>193,27</b>
R2037	On	03/11/2022	Bond Future			11.87824	79.34585	11.90034	79.22224	14.43	269,617,198.30	3,398	27,27
R2037	On	02/02/2023	Bond Future			12.02639	76.56694	12.04910	76.44254	16.10	260,174,462.12	3,398	116,56
R2037	On	04/05/2023	Bond Future			12.15888	78.12963	12.18235	78.00340	15.77	0.00	0	
R2037	On	03/08/2023	Bond Future			12.29197	75.51018	12.31633	75.38162	15.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	02/11/2023	Bond Future			12.41987	77.10232	12.44517	76.97112	12.71	0.00	0	
<b>Total R2037 Future</b>											<b>529,791,660.42</b>	<b>6,796</b>	<b>143,85</b>
R2037	On	03/11/2022	Bond Future	11.32	Call			131.75000	0.13175	133,480	13.70	0.00	0
R2037	On	03/11/2022	Bond Future	11.32	Put			3,478.43000	3.47843	3,356,550	13.70	0.00	0
R2037	On	03/11/2022	Bond Future	11.30	Call			119.08000	0.11908	120,450	13.66	0.00	0
R2037	On	03/11/2022	Bond Future	11.30	Put			3,584.91000	3.58491	3,462,670	13.66	0.00	0
R2037	On	03/11/2022	Bond Future	11.31	Call			125.28000	0.12528	126,820	13.68	0.00	0
R2037	On	03/11/2022	Bond Future	11.31	Put			3,531.50000	3.53150	3,409,430	13.68	0.00	0
R2037	On	02/02/2023	Bond Future	11.05	Put			6,436.63000	6.43663	6,329,310	14.79	0.00	0
R2037	On	02/02/2023	Bond Future	11.97	Put			2,941.14000	2.94114	2,866,290	16.05	0.00	0
R2037	On	02/02/2023	Bond Future	11.03	Call			641.76000	0.64176	658,310	14.76	0.00	0
R2037	On	02/02/2023	Bond Future	11.03	Put			6,534.62000	6.53462	6,426,770	14.76	0.00	0
R2037	On	02/02/2023	Bond Future	11.04	Call			653.69000	0.65369	670,510	14.78	0.00	0
R2037	On	02/02/2023	Bond Future	11.04	Put			6,485.51000	6.48551	6,377,930	14.78	0.00	0
R2037	On	02/02/2023	Bond Future	11.05	Call			665.78000	0.66578	682,860	14.79	0.00	0
R2037	On	02/02/2023	Bond Future	11.10	Call			728.27000	0.72827	746,740	14.85	0.00	0
R2037	On	02/02/2023	Bond Future	11.10	Put			6,195.25000	6.19525	6,089,320	14.85	0.00	0
R2037	On	02/02/2023	Bond Future	11.97	Call			2,506.53000	2.50653	2,556,080	16.05	0.00	0
R2037	On	04/05/2023	Bond Future	11.32	Put			6,514.15000	6.51415	6,420,190	14.97	0.00	0
R2037	On	04/05/2023	Bond Future	11.03	Call			1,188.37000	1.18837	1,213,090	14.70	0.00	0
R2037	On	04/05/2023	Bond Future	11.30	Call			1,627.53000	1.62753	1,659,260	14.95	0.00	0
R2037	On	04/05/2023	Bond Future	11.03	Put			7,772.84000	7.77284	7,671,330	14.70	0.00	0
R2037	On	04/05/2023	Bond Future	11.30	Put			6,595.90000	6.59590	6,501,400	14.95	0.00	0
R2037	On	04/05/2023	Bond Future	11.31	Call			1,645.42000	1.64542	1,677,420	14.96	0.00	0
R2037	On	04/05/2023	Bond Future	11.31	Put			6,554.83000	6.55483	6,460,600	14.96	0.00	0
R2037	On	04/05/2023	Bond Future	11.32	Call			1,663.64000	1.66364	1,695,910	14.97	0.00	0
R2037	On	04/05/2023	Bond Future	11.78	Call			2,642.91000	2.64291	2,688,400	15.48	0.00	0
R2037	On	04/05/2023	Bond Future	11.78	Put			4,850.85000	4.85085	4,770,110	15.48	0.00	0
R2037	On	04/05/2023	Bond Future	13.73	Call			8,978.00000	8.97800	9,071,340	18.29	0.00	0
R2037	On	04/05/2023	Bond Future	13.73	Put			1,301.35000	1.30135	1,268,460	18.29	0.00	0
R2037	On	03/08/2023	Bond Future	12.14	Put			4,546.45000	4.54645	4,474,330	14.96	0.00	0
R2037	On	03/08/2023	Bond Future	12.12	Call			3,555.60000	3.55560	3,611,510	14.94	0.00	0
R2037	On	03/08/2023	Bond Future	12.12	Put			4,601.00000	4.60100	4,528,350	14.94	0.00	0
R2037	On	03/08/2023	Bond Future	12.13	Call			3,582.16000	3.58216	3,638,330	14.95	0.00	0
R2037	On	03/08/2023	Bond Future	12.13	Put			4,573.79000	4.57379	4,501,400	14.95	0.00	0
R2037	On	03/08/2023	Bond Future	12.14	Call			3,608.53000	3.60853	3,664,970	14.96	0.00	0
R2037	On	02/11/2023	Bond Future	11.56	Call			1,999.19000	1.99919	2,039,040	12.14	0.00	0
R2037	On	02/11/2023	Bond Future	11.56	Put			6,798.55000	6.79855	6,707,200	12.14	0.00	0
R2037	On	02/11/2023	Bond Future	11.57	Call			2,017.54000	2.01754	2,057,660	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 Intere
R2037	On	02/11/2023	Bond Future	11.57	Put			6,760.19000	6.76019	6,669,110	12.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			1,980.94000	1.98094	2,020,530	12.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			6,837.07000	6.83707	6,745,460	12.13	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,47</b>
<b>Total For R2037</b>												<b>529,791,660.42</b>	<b>6,796</b>	<b>146,30</b>
R2040	On	03/11/2022	Bond Future			11.94697	81.08740	11.97910	80.89508		15.19	2,398,565,292.00	29,580	26,00
R2040	On	02/02/2023	Bond Future			12.09042	78.09057	12.12355	77.89628		16.99	1,997,712,961.74	25,582	97,50
R2040	On	04/05/2023	Bond Future			12.21846	79.68451	12.25275	79.48695		16.65	0.00	0	
R2040	On	03/08/2023	Bond Future			12.34689	76.84730	12.38250	76.64586		16.16	0.00	0	
R2040	On	02/11/2023	Bond Future			12.46985	78.46769	12.50681	78.26209		14.12	0.00	0	
<b>Total R2040 Future</b>												<b>4,396,278,253.74</b>	<b>55,162</b>	<b>123,61</b>
R2040	On	03/11/2022	Bond Future	10.10	Call			0.01000	0.00001	0,010	14.17	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put			12,626.49000	12.62649	12,434,170	14.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			236.62000	0.23662	251,260	14.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put			3,183.66000	3.18366	3,005,980	14.73	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,275.30000	1.27530	1,349,380	15.67	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put			1,150.60000	1.15060	1,032,360	15.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			141.47000	0.14147	149,780	14.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			3,789.79000	3.78979	3,605,780	14.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			148.65000	0.14865	157,450	14.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			3,732.83000	3.73283	3,549,310	14.56	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			1.22000	0.00122	1,190	13.70	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	10.70	Put			8,272.11000	8.27211	8,079,760	13.70	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			2.77000	0.00277	2,760	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put			7,578.99000	7.57899	7,386,660	13.72	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			50.02000	0.05002	52,440	14.24	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			4,932.18000	4.93218	4,742,280	14.24	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,399.90000	3.39990	3,545,880	16.68	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			271.50000	0.27150	225,160	16.68	0.00	0	1,00
R2040	On	03/11/2022	Bond Future	10.60	Call			0.55000	0.00055	0,530	13.78	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	10.60	Put			8,974.82000	8.97482	8,782,480	13.78	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			88.48000	0.08848	93,330	14.39	0.00	0	1,40
R2040	On	03/11/2022	Bond Future	11.30	Put			4,317.66000	4.31766	4,130,190	14.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			156.09000	0.15609	165,370	14.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			3,676.20000	3.67620	3,493,160	14.58	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call			2,796.70000	2.79670	2,882,040	17.12	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put			3,111.12000	3.11112	3,002,170	17.12	0.00	0	60
R2040	On	02/02/2023	Bond Future	10.96	Call			538.34000	0.53834	562,410	15.54	0.00	0	30
R2040	On	02/02/2023	Bond Future	11.11	Call			709.86000	0.70986	740,250	15.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.11	Put		7,019.51000	7.01951	6,855,610	15.68	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		109.71000	0.10971	115,260	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,966.50000	6.96650	6,803,070	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		818.82000	0.81882	852,980	15.78	0.00	0	6
R2040	On	02/02/2023	Bond Future	11.19	Put		6,601.74000	6.60174	6,441,610	15.78	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Put		12,724.91000	12.72491	12,536,560	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		510.72000	0.51072	533,690	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		8,024.56000	8.02456	7,853,240	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		7,849.63000	7.84963	7,679,410	15.54	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		697.02000	0.69702	726,960	15.66	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		7,072.88000	7.07288	6,908,530	15.66	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,658.82000	2.65882	2,560,100	17.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		3,434.97000	3.43497	3,532,320	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,585.27000	2.58527	2,488,330	17.48	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.12	Call		722.97000	0.72297	753,830	15.69	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		12,939.22000	12.93922	12,750,480	15.51	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		117.67000	0.11767	123,610	15.51	0.00	0	3
R2040	On	02/02/2023	Bond Future	12.24	Call		3,335.67000	3.33567	3,431,240	17.42	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		6,804.95000	6.80495	6,663,540	15.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,936.54000	1.93654	1,994,970	15.71	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.48	Put		6,590.15000	6.59015	6,451,020	15.71	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		828.01000	0.82801	857,390	15.49	0.00	0	4
R2040	On	04/05/2023	Bond Future	10.92	Put		9,346.27000	9.34627	9,184,360	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,795.63000	1.79563	1,850,880	15.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		6,892.43000	6.89243	6,750,120	15.64	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		389.56000	0.38956	404,740	15.48	0.00	0	3
R2040	On	04/05/2023	Bond Future	11.42	Put		6,848.69000	6.84869	6,706,830	15.65	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,835.16000	1.83516	1,891,310	15.66	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		8,163.17000	8.16317	8,303,760	18.50	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,739.60000	1.73960	1,682,630	18.50	0.00	0	4
R2040	On	04/05/2023	Bond Future	11.42	Call		1,815.44000	1.81544	1,871,140	15.65	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		13,995.41000	13.99541	13,813,030	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		10,431.10000	10.43110	10,262,920	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,039.99000	1.03999	1,075,640	15.49	0.00	0	3
R2040	On	04/05/2023	Bond Future	12.78	Call		5,687.10000	5.68710	5,804,440	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,747.57000	2.74757	2,667,350	17.46	0.00	0	3
R2040	On	03/08/2023	Bond Future	12.22	Put		4,925.76000	4.92576	4,817,360	16.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		4,028.22000	4.02822	4,121,680	16.14	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,896.81000	4.89681	4,788,830	16.14	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,970.93000	3.97093	4,063,560	16.11	0.00	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
R2040	On	03/08/2023	Bond Future	12.21	Put			4,954.58000	4.95458	4,845,770	16.11	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			3,999.67000	3.99967	4,092,710	16.12	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			2,251.80000	2.25180	2,317,090	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			7,622.00000	7.62200	7,481,690	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			2,271.55000	2.27155	2,337,260	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			7,580.02000	7.58002	7,440,130	13.37	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			2,231.85000	2.23185	2,296,720	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			7,663.86000	7.66386	7,523,130	13.36	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>11,115</b>
<b>Total For R2040</b>												<b>4,396,278,253.74</b>	<b>55,162</b>	<b>134,815</b>
R2044	On	03/11/2022	Bond Future			11.92491	77.99932	11.95693	77.80488		16.02	2,929,342,461.92	37,556	50,640
R2044	On	02/02/2023	Bond Future			12.06005	75.07018	12.09307	74.87361		17.94	2,834,349,716.08	37,756	73,520
R2044	On	04/05/2023	Bond Future			12.18018	76.60253	12.21433	76.40264		17.59	0.00	0	
R2044	On	03/08/2023	Bond Future			12.30029	73.82593	12.33572	73.62215		17.28	0.00	0	
R2044	On	02/11/2023	Bond Future			12.41484	75.38263	12.45158	75.17464		15.78	0.00	0	
<b>Total R2044 Future</b>												<b>5,763,692,178.00</b>	<b>75,312</b>	<b>124,160</b>
R2044	On	03/11/2022	Bond Future	11.39	Call			157.43000	0.15743	166,780	15.33	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			0.62000	0.00062	0,600	14.52	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put			9,040.79000	9.04079	8,846,330	14.52	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			3,614.22000	3.61422	3,430,190	15.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			99.06000	0.09906	104,570	15.17	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put			4,263.67000	4.26367	4,074,740	15.17	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call			0.01000	0.00001	0,010	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			12,830.23000	12.83023	12,635,790	14.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			3,729.01000	3.72901	3,543,920	15.33	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			165.28000	0.16528	175,150	15.35	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			3,671.42000	3.67142	3,486,850	15.35	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			3.15000	0.00315	3,150	14.47	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			7,601.10000	7.60110	7,406,660	14.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			173.43000	0.17343	183,840	15.37	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			794.28000	0.79428	827,690	16.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			6,837.87000	6.83787	6,674,710	16.60	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			808.56000	0.80856	842,460	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			6,731.49000	6.73149	6,569,310	16.62	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Call			882.64000	0.88264	919,040	16.67	0.00	0	1,300
R2044	On	02/02/2023	Bond Future	11.15	Put			6,784.55000	6.78455	6,621,880	16.61	0.00	0	
R2044	On	02/02/2023	Bond Future	11.20	Put			6,522.04000	6.52204	6,361,870	16.67	0.00	0	
R2044	On	02/02/2023	Bond Future	11.90	Call			2,414.80000	2.41480	2,492,590	17.76	0.00	0	1,300
R2044	On	02/02/2023	Bond Future	11.90	Put			3,576.64000	3.57664	3,457,860	17.76	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	12.00	Call		2,708.31000	2.70831	2,792,380	17.94	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put		3,264.61000	3.26461	3,152,110	17.94	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.16	Call		823.01000	0.82301	857,400	16.62	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		4,695.29000	4.69529	4,581,480	17.59	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call		1,943.27000	1.94327	2,001,360	16.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		6,903.23000	6.90323	6,761,430	16.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,964.22000	1.96422	2,022,780	16.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,985.10000	1.98510	2,044,110	16.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		6,815.07000	6.81507	6,674,190	16.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		2,739.15000	2.73915	2,813,320	17.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		6,859.14000	6.85914	6,717,810	16.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		5,536.68000	5.53668	5,410,960	17.22	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	12.00	Call		3,425.58000	3.42558	3,511,660	17.59	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Call		4,185.68000	4.18568	4,283,300	17.99	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		3,977.87000	3.97787	3,875,600	17.99	0.00	0	1,50
R2044	On	03/08/2023	Bond Future	12.17	Put		5,048.91000	5.04891	4,939,450	17.17	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		4,029.68000	4.02968	4,123,160	17.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		5,108.55000	5.10855	4,998,250	17.15	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,058.55000	4.05855	4,152,450	17.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		5,078.65000	5.07865	4,968,770	17.16	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,087.50000	4.08750	4,181,820	17.17	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		2,632.67000	2.63267	2,702,470	15.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		7,912.20000	7.91220	7,774,010	15.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		2,590.58000	2.59058	2,659,580	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,997.20000	7.99720	7,858,210	15.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		2,611.72000	2.61172	2,681,130	15.13	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,954.75000	7.95475	7,816,170	15.13	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>19,62</b>
<b>Total For R2044</b>											<b>5,763,692,178.00</b>	<b>75,312</b>	<b>143,75</b>
R2048	On	03/11/2022	Bond Future			11.85822	76.84651	11.88511	76.67939	16.58	4,247,921,379.78	55,278	86,3
R2048	On	02/02/2023	Bond Future			11.98645	78.31398	12.01414	78.14521	17.55	2,793,851,236.50	35,675	229,9
R2048	On	04/05/2023	Bond Future			12.10008	75.44893	12.12870	75.27740	18.23	995,246,835.63	13,191	10,9
R2048	On	03/08/2023	Bond Future			12.21418	76.99374	12.24386	76.81887	16.51	0.00	0	
R2048	On	02/11/2023	Bond Future			12.32467	74.19253	12.35544	74.01412	14.78	0.00	0	
<b>Total R2048 Future</b>											<b>8,037,019,451.91</b>	<b>104,144</b>	<b>327,17</b>
R2048	On	03/11/2022	Bond Future	10.00	Call		0.00000	0.00000	0,000	15.55	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		13,520.93000	13.52093	13,353,810	15.55	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		1.08000	0.00108	1,010	15.04	0.00	0	8
R2048	On	03/11/2022	Bond Future	10.60	Put		8,788.20000	8.78820	8,621,010	15.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/11/2022	Bond Future	10.70	Call			2.35000	0.00235	2,250	14.95	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put			4,554.65000	4.55465	4,389,840	15.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			140.19000	0.14019	145,130	15.70	0.00	0	87
R2048	On	03/11/2022	Bond Future	11.30	Put			3,931.01000	3.93101	3,768,830	15.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			147.47000	0.14747	152,770	15.72	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,870.69000	3.87069	3,708,870	15.72	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put			8,042.56000	8.04256	7,875,340	14.95	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			155.09000	0.15509	160,740	15.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,810.81000	3.81081	3,649,340	15.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call			1,285.31000	1.28531	1,344,210	16.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put			1,193.05000	1.19305	1,084,830	16.89	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call			82.17000	0.08217	84,480	15.54	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Put			7,356.00000	7.35600	7,211,390	16.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			785.86000	0.78586	812,410	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			7,017.00000	7.01700	6,874,780	16.14	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			800.40000	0.80040	827,360	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,961.52000	6.96152	6,819,710	16.15	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			815.13000	0.81513	842,500	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,906.35000	6.90635	6,764,950	16.16	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call			845.11000	0.84511	873,320	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Put			6,796.83000	6.79683	6,656,270	16.19	0.00	0	
R2048	On	02/02/2023	Bond Future	11.70	Call			2,100.16000	2.10016	2,158,000	17.03	0.00	0	2,54
R2048	On	02/02/2023	Bond Future	11.70	Put			4,055.42000	4.05542	3,944,490	17.03	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call			219.53000	0.21953	227,740	16.03	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Put			11,315.47000	11.31547	11,154,910	16.03	0.00	0	
R2048	On	02/02/2023	Bond Future	11.00	Call			702.57000	0.70257	726,730	16.06	0.00	0	2,54
R2048	On	04/05/2023	Bond Future	11.33	Call			1,969.64000	1.96964	2,018,030	17.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			7,035.78000	7.03578	6,912,640	17.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			1,991.08000	1.99108	2,039,860	17.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			6,990.04000	6.99004	6,867,290	17.32	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			2,012.45000	2.01245	2,061,630	17.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			6,944.32000	6.94432	6,821,970	17.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			4,064.69000	4.06469	4,144,490	16.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			4,979.32000	4.97932	4,884,250	16.31	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			4,094.69000	4.09469	4,174,850	16.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			4,949.26000	4.94926	4,854,550	16.32	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			4,124.76000	4.12476	4,205,300	16.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			4,919.36000	4.91936	4,825,030	16.33	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call			2,206.89000	2.20689	2,262,390	14.04	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			7,669.22000	7.66922	7,546,310	14.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	11.48	Call		2,227.68000	2.22768	2,283,560	14.05	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,624.32000	7.62432	7,501,790	14.05	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		2,248.57000	2.24857	2,304,830	14.06	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,579.61000	7.57961	7,457,460	14.06	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,83</b>
<b>Total For R2048</b>											<b>8,037,019,451.91</b>	<b>104,144</b>	<b>334,00</b>
R209	On	03/11/2022	Bond Future			11.72561	64.10831	11.74252	64.02648	15.28	768,338,095.35	11,985	15,79
R209	On	02/02/2023	Bond Future			11.86315	65.30173	11.88043	65.21961	16.18	738,497,264.57	11,309	18,66
R209	On	04/05/2023	Bond Future			11.98262	63.47959	12.00042	63.39635	16.65	0.00	0	3,46
R209	On	03/08/2023	Bond Future			12.09735	64.81109	12.11575	64.72634	15.07	0.00	0	
R209	On	02/11/2023	Bond Future			12.21648	63.02444	12.23555	62.93799	13.21	0.00	0	
<b>Total R209 Future</b>											<b>1,506,835,359.92</b>	<b>23,294</b>	<b>37,86</b>
R209	On	03/11/2022	Bond Future	9.25	Call			0.00000	0.00000	0,000	14.53	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			13,860.05000	13.86005	13,778,220	14.53	0	
R209	On	03/11/2022	Bond Future	9.50	Call			0.00000	0.00000	0,000	14.53	0	
R209	On	03/11/2022	Bond Future	9.50	Put			12,290.54000	12.29054	12,208,710	14.53	0	
R209	On	03/11/2022	Bond Future	10.50	Call			1.38000	0.00138	1,210	13.94	0	
R209	On	03/11/2022	Bond Future	10.50	Put			6,434.29000	6.43429	6,352,290	13.94	0	
R209	On	03/11/2022	Bond Future	10.90	Call			22.61000	0.02261	21,590	13.94	0	1,11
R209	On	03/11/2022	Bond Future	10.90	Put			4,288.25000	4.28825	4,205,400	13.94	0	
R209	On	03/11/2022	Bond Future	11.00	Call			42.44000	0.04244	41,170	14.07	0	
R209	On	03/11/2022	Bond Future	11.00	Put			3,781.00000	3.78100	3,697,900	14.07	0	5,00
R209	On	03/11/2022	Bond Future	11.01	Call			45.04000	0.04504	43,760	14.08	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,731.21000	3.73121	3,648,100	14.08	0	
R209	On	03/11/2022	Bond Future	11.02	Call			47.78000	0.04778	46,480	14.09	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,681.62000	3.68162	3,598,490	14.09	0	
R209	On	03/11/2022	Bond Future	11.03	Call			50.65000	0.05065	49,340	14.10	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,632.21000	3.63221	3,549,070	14.10	0	
R209	On	03/11/2022	Bond Future	10.00	Call			0.02000	0.00002	0,020	14.33	0	3,21
R209	On	03/11/2022	Bond Future	10.00	Put			9,280.29000	9.28029	9,198,460	14.33	0	6,00
R209	On	03/11/2022	Bond Future	11.50	Call			441.77000	0.44177	447,940	14.81	0	1,11
R209	On	03/11/2022	Bond Future	11.50	Put			1,629.74000	1.62974	1,554,080	14.81	0	
R209	On	03/11/2022	Bond Future	12.00	Call			1,692.67000	1.69267	1,730,830	15.76	0	
R209	On	03/11/2022	Bond Future	12.00	Put			465.15000	0.46515	421,480	15.76	0	3,21
R209	On	02/02/2023	Bond Future	10.79	Call			480.19000	0.48019	488,340	14.85	0	
R209	On	02/02/2023	Bond Future	10.79	Put			5,972.81000	5.97281	5,898,840	14.85	0	
R209	On	02/02/2023	Bond Future	10.80	Call			489.52000	0.48952	497,820	14.86	0	
R209	On	02/02/2023	Bond Future	10.80	Put			5,928.78000	5.92878	5,854,960	14.86	0	
R209	On	02/02/2023	Bond Future	10.78	Call			470.98000	0.47098	478,980	14.84	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	02/02/2023	Bond Future	10.78	Put		6,017.03000	6.01703	5,942,910	14.84	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,344.14000	1.34414	1,363,180	15.60	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		5,706.49000	5.70649	5,642,290	15.60	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,486.06000	4.48606	4,531,510	17.41	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2,211.88000	2.21188	2,174,090	17.41	0.00	0	8,50
R209	On	04/05/2023	Bond Future	11.00	Call		1,183.46000	1.18346	1,200,610	15.49	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		10,759.69000	10.75969	10,681,890	15.48	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		6,113.88000	6.11388	6,047,790	15.49	0.00	0	11,00
R209	On	04/05/2023	Bond Future	11.09	Call		1,313.91000	1.31391	1,332,610	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		5,779.05000	5.77905	5,714,510	15.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,328.98000	1.32898	1,347,840	15.59	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		5,742.69000	5.74269	5,678,310	15.59	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		346.02000	0.34602	351,460	15.48	0.00	0	8,50
R209	On	03/08/2023	Bond Future	11.94	Call		3,102.56000	3.10256	3,138,310	15.00	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,918.67000	3.91867	3,869,670	15.00	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,125.82000	3.12582	3,161,750	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,895.10000	3.89510	3,846,280	15.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,079.61000	3.07961	3,115,170	14.99	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,942.61000	3.94261	3,893,420	14.99	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		1,617.08000	1.61708	1,641,770	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,864.83000	5.86483	5,803,070	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		1,632.81000	1.63281	1,657,670	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,830.94000	5.83094	5,769,350	12.46	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		1,601.69000	1.60169	1,626,200	12.45	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,899.11000	5.89911	5,837,170	12.45	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,77</b>
<b>Total For R209</b>											<b>1,506,835,359.92</b>	<b>23,294</b>	<b>91,63</b>
R210	On	03/11/2022	Bond Future			225.20541	225.20541	226.07919	226.07919		0.00	0	10
R210	On	02/02/2023	Bond Future			229.45347	229.45347	230.34813	230.34813		0.00	0	30
R210	On	04/05/2023	Bond Future			231.07978	231.07978	231.99411	231.99411		0.00	0	
R210	On	03/08/2023	Bond Future			235.97403	235.97403	236.90858	236.90858		0.00	0	
R210	On	02/11/2023	Bond Future			237.79074	237.79074	238.74205	238.74205		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
R213	On	03/11/2022	Bond Future			11.21288	78.91596	11.23524	78.81509	11.17	726,026,832.00	9,200	33,00
R213	On	02/02/2023	Bond Future			11.37692	80.38502	11.39998	80.28378	11.82	38,022,114.46	473	22,70
R213	On	04/05/2023	Bond Future			11.51148	78.46935	11.53543	78.36675	11.83	0.00	0	
R213	On	03/08/2023	Bond Future			11.64405	80.11462	11.66905	80.01018	10.68	0.00	0	
R213	On	02/11/2023	Bond Future			11.78911	78.24811	11.81530	78.14153	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
<b>Total R213 Future</b>												<b>764,048,946.46</b>	<b>9,673</b>	<b>55,74</b>
R213	On	03/11/2022	Bond Future	9.13	Call			0.00000	0.00000	0,000	9.49	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			10,281.53000	10.28153	10,180,660	9.49	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,981.68000	3.98168	3,880,810	7.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			0.85000	0.00085	0,850	7.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,933.80000	3.93380	3,832,930	7.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1.04000	0.00104	1,040	7.15	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			5,932.68000	5.93268	5,831,810	7.16	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			0.02000	0.00002	0,010	6.49	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			4,900.72000	4.90072	4,799,840	6.49	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			0.56000	0.00056	0,560	6.98	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			6,629.83000	6.62983	6,528,960	7.61	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			0.69000	0.00069	0,690	7.04	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.49	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			9,965.26000	9.96526	9,864,390	9.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			0.00000	0.00000	0,000	7.61	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			4,029.63000	4.02963	3,928,760	6.98	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			3,885.98000	3.88598	3,785,110	7.15	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			0.00000	0.00000	0,000	7.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			5,750.08000	5.75008	5,659,410	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			483.13000	0.48313	495,940	11.19	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			5,270.64000	5.27064	5,182,210	11.19	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			6,692.56000	6.69256	6,598,710	11.28	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			379.33000	0.37933	389,570	11.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			5,833.49000	5.83349	5,742,490	11.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			385.42000	0.38542	395,820	11.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			5,791.73000	5.79173	5,700,890	11.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			391.58000	0.39158	402,150	11.16	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			4,963.83000	4.96383	4,877,080	11.23	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			4,353.15000	4.35315	4,419,980	12.96	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			943.61000	0.94361	909,200	12.96	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			56.45000	0.05645	57,860	11.68	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			10,736.11000	10.73611	10,636,280	11.68	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			274.06000	0.27406	281,450	11.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			554.20000	0.55420	568,690	11.23	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call			1,306.54000	1.30654	1,333,690	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			4,764.30000	4.76430	4,688,850	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			1,278.65000	1.27865	1,305,340	11.28	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			4,827.01000	4.82701	4,751,100	11.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/05/2023	Bond Future	10.74	Call		1,292.65000	1.29265	1,319,570	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,795.70000	4.79570	4,720,020	11.29	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		3,197.70000	3.19770	3,141,420	10.79	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,014.93000	3.01493	3,063,300	10.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		3,178.15000	3.17815	3,122,080	10.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		2,970.10000	2.97010	3,018,030	10.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		3,217.08000	3.21708	3,160,570	10.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,992.62000	2.99262	3,040,780	10.79	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,625.13000	1.62513	1,660,260	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,519.07000	4.51907	4,447,620	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,640.56000	1.64056	1,675,920	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,491.91000	4.49191	4,420,690	8.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,609.78000	1.60978	1,644,680	8.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,546.34000	4.54634	4,474,660	8.71	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>764,048,946.46</b>	<b>9,673</b>	<b>61,02</b>
R214	On	03/11/2022	Bond Future			11.83410	61.63468	11.86607	61.47430	16.60	426,511,985.60	6,920	16,47
R214	On	02/02/2023	Bond Future			11.96661	62.78204	11.99952	62.61989	17.60	22,664,316.44	361	70,94
R214	On	04/05/2023	Bond Future			12.07580	60.76175	12.10976	60.59680	18.21	0.00	0	
R214	On	03/08/2023	Bond Future			12.18202	62.03601	12.21713	61.86787	16.82	0.00	0	
R214	On	02/11/2023	Bond Future			12.29417	60.04260	12.33052	59.87100	15.74	0.00	0	
<b>Total R214 Future</b>											<b>449,176,302.04</b>	<b>7,281</b>	<b>87,42</b>
R214	On	03/11/2022	Bond Future	11.34	Call		149.24000	0.14924	158,630	15.80	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,876.37000	2.87637	2,725,380	15.80	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		156.52000	0.15652	166,410	15.82	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,830.02000	2.83002	2,679,530	15.82	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		164.07000	0.16407	174,470	15.84	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,784.00000	2.78400	2,634,020	15.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		5,476.54000	5.47654	5,342,850	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		683.87000	0.68387	712,760	16.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		5,433.16000	5.43316	5,299,900	16.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Put		5,390.01000	5.39001	5,257,160	16.23	0.00	0	
R214	On	02/02/2023	Bond Future	11.80	Call		1,939.27000	1.93927	2,003,000	17.24	0.00	0	1,60
R214	On	02/02/2023	Bond Future	11.80	Put		2,933.10000	2.93310	2,834,680	17.24	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		659.85000	0.65985	687,900	16.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,520.12000	5.52012	5,386,020	16.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		671.79000	0.67179	700,250	16.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.10	Call		696.10000	0.69610	725,400	16.23	0.00	0	1,60
R214	On	04/05/2023	Bond Future	11.38	Call		1,700.13000	1.70013	1,750,730	17.35	0.00	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
R214	On	04/05/2023	Bond Future	11.38	Put		5,409.46000	5.40946	5,295,110	17.35	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,664.68000	1.66468	1,714,510	17.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		5,480.72000	5.48072	5,365,600	17.33	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,682.35000	1.68235	1,732,570	17.34	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		5,445.00000	5.44500	5,330,270	17.34	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,940.46000	3.94046	3,853,400	17.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,643.44000	3.64344	3,724,870	17.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,917.41000	3.91741	3,830,700	17.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,593.50000	3.59350	3,674,250	17.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,963.86000	3.96386	3,876,470	17.01	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,618.33000	3.61833	3,699,410	17.02	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,025.49000	2.02549	2,082,190	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		6,360.42000	6.36042	6,245,520	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,042.80000	2.04280	2,099,840	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		6,325.14000	6.32514	6,210,580	15.00	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,008.27000	2.00827	2,064,620	14.99	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		6,395.85000	6.39585	6,280,600	14.99	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,20</b>
<b>Total For R214</b>											<b>449,176,302.04</b>	<b>7,281</b>	<b>90,62</b>
<b>Total for Bond</b>											<b>50,068,404,318.33</b>	<b>566,493</b>	<b>1,796,81</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/11/2022 GOVI			807.58500	807.58500	806.45300	806.45300				0.00	0	27
GOVI On 02/02/2023 GOVI			822.61900	822.61900	821.48100	821.48100				0.00	0	57
GOVI On 04/05/2023 GOVI			839.36700	839.36700	838.21300	838.21300				0.00	0	
GOVI On 03/08/2023 GOVI			856.94700	856.94700	855.77100	855.77100				0.00	0	
GOVI On 02/11/2023 GOVI			874.99200	874.99200	873.79300	873.79300				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>85</b>
GOVI On 03/11/2022 GOVI	820.41	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			139,570.00000	13.95700	128,250,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			139,670.00000	13.96700	128,350,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			139,770.00000	13.97700	128,450,000			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			293,390.00000	29.33900	282,010,000			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			293,490.00000	29.34900	282,110,000			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			293,590.00000	29.35900	282,210,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			146,670.00000	14.66700	135,130,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.86	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			146,470.00000	14.64700	134,930,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			146,570.00000	14.65700	135,030,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			185,410.00000	18.54100	197,170,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			185,610.00000	18.56100	197,370,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			185,510.00000	18.55100	197,270,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			120,170.00000	12.01700	108,180,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			120,270.00000	12.02700	108,280,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			120,070.00000	12.00700	108,080,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>85</b>
AL37	On	03/11/2022	Index Future			825.64000	825.64000	825.31400	825.31400			0.00	0	
AL37	On	02/02/2023	Index Future			841.01000	841.01000	840.69400	840.69400			0.00	0	
AL37	On	04/05/2023	Index Future			858.13300	858.13300	857.81700	857.81700			0.00	0	
AL37	On	03/08/2023	Index Future			876.10500	876.10500	875.78600	875.78600			0.00	0	
AL37	On	02/11/2023	Index Future			894.55400	894.55400	894.22900	894.22900			0.00	0	
<b>Total AL37 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>												<b>0.00</b>	<b>0</b>	
AL7T	On	03/11/2022	Index Future			934.33900	934.33900	933.28800	933.28800			0.00	0	
AL7T	On	02/02/2023	Index Future			951.73200	951.73200	950.67900	950.67900			0.00	0	
AL7T	On	04/05/2023	Index Future			971.10900	971.10900	970.04300	970.04300			0.00	0	
AL7T	On	03/08/2023	Index Future			991.44800	991.44800	990.36300	990.36300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,012.32500	1,012.32500	1,011.21800	1,011.21800			0.00	0	
<b>Total AL7T Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>												<b>0.00</b>	<b>0</b>	
ALBI	On	03/11/2022	Index Future			819.19100	819.19100	818.03700	818.03700			0.00	0	10
ALBI	On	02/02/2023	Index Future			834.44000	834.44000	833.28100	833.28100			141,854,800.00	17	
ALBI	On	04/05/2023	Index Future			851.42900	851.42900	850.25300	850.25300			0.00	0	
ALBI	On	03/08/2023	Index Future			869.26100	869.26100	868.06400	868.06400			0.00	0	
ALBI	On	02/11/2023	Index Future			887.56600	887.56600	886.34400	886.34400			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ALBI Future</b>										<b>141,854,800.00</b>	<b>17</b>	<b>12</b>
<b>Total For ALBI</b>										<b>141,854,800.00</b>	<b>17</b>	<b>12</b>
IGOV On 03/11/2022 Index Future			317.39200	317.39200	318.12600	318.12600				0.00	0	70
IGOV On 02/02/2023 Index Future			323.37900	323.37900	324.13300	324.13300				0.00	0	
IGOV On 04/05/2023 Index Future			330.03900	330.03900	330.81100	330.81100				0.00	0	
IGOV On 03/08/2023 Index Future			337.02700	337.02700	337.81600	337.81600				0.00	0	
IGOV On 02/11/2023 Index Future			344.19700	344.19700	345.00400	345.00400				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>70</b>
<b>Total for Index</b>										<b>141,854,800.00</b>	<b>17</b>	<b>82</b>
JIBAR f On 19/10/2022 Jibar Future			6.46500	93.53500	6.47000	93.53000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			6.55000	93.45000	6.53500	93.46500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			7.36500	92.63500	7.34000	92.66000				0.00	0	
JIBAR f On 18/01/2023 Jibar Future			7.41000	92.59000	7.39000	92.61000				0.00	0	
JIBAR f On 15/02/2023 Jibar Future			7.90000	92.10000	7.88000	92.12000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			7.94500	92.05500	7.94000	92.06000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.23000	91.77000	8.24000	91.76000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.28500	91.71500	8.34500	91.65500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.34500	91.65500	8.38500	91.61500				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			8.35000	91.65000	8.39500	91.60500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.31000	91.69000	8.37500	91.62500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.40000	91.60000	8.41000	91.59000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>41</b>
<b>Total for Derivatives :</b>										<b>50,210,259,118.33</b>	<b>566,510</b>	<b>1,798,91</b>
ABCPI On 07/12/2023 Spot Bond			3.59800	330.14401	3.59800	329.94978				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	100.61063				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.48024				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			10.25000	101.08941	10.25000	101.06180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			12.40500	86.76606	12.40500	86.73753				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.95383				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.53745				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 11/11/2022 Spot Bond					0.00000	101.38918				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.23245				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 30/05/2024 Spot Bond					0.00000	102.20528				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.34074				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.05693				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.27227				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.31688				0.00	0	400,000,00
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.52142				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3  On 29/08/2028 Spot Bond					0.00000	101.78978				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 15/11/2023 Spot Bond					0.00000	101.55675				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 15/11/2024 Spot Bond					0.00000	101.77295				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	101.83538				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	101.96031				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3  On 07/02/2029 Spot Bond					0.00000	102.52763				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 16/09/2024 Spot Bond					0.00000	100.68560				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	100.56962				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 16/09/2029 Spot Bond					0.00000	100.20170				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	0.00000				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 14/10/2024 Spot Bond					0.00000	100.07989				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4  On 14/10/2026 Spot Bond					0.00000	100.08096				0.00	0	
<b>Total ABFN45 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 ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.48238				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.00960				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	100.95761				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	100.44702				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.21083				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	100.27287				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.24908				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	101.16979				0.00	0	100,000,00
<b>Total ABFN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN53</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.20110				0.00	0	
<b>Total ABFN54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN54</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.22725				0.00	0	
<b>Total ABFN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN55</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.44815				0.00	0	1,170,000,00
<b>Total ABGN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,170,000,00</b>
<b>Total For ABGN01</b>										<b>0.00</b>	<b>0</b>	<b>1,170,000,00</b>
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.41615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABGN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN02</b>										<b>0.00</b>	<b>0</b>	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.46789				0.00	0	
<b>Total ABGN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABGN03</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.43045				0.00	2,000,000,000	1,000,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.72678				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	100.92494				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	100.45169				0.00	0	
<b>Total ABJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ04</b>										<b>0.00</b>	<b>0</b>	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.47166				0.00	0	
<b>Total ABJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ05</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.55000	7.55000	7.55000	155.55007			6,040,000,000,000.00		800,000,000	400,000,000
<b>Total ABKI04 SPOT</b>									<b>6,040,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ABKI04</b>									<b>6,040,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	50.84831	100.00000	50.70963			0.00		0	
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>		<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.28000	3.28000	3.28000	164.13472			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			3.89500	3.89500	3.89500	216.69696			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			4.97900	4.97900	4.97900	236.99538			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			8.85500	8.85500	8.85500	100.62812			0.00	0	
<b>Total ABN67 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>									<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			9.16500	9.16500	9.16500	107.93333			0.00	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			7.38500	104.39668	7.38500	104.37567			0.00	0	160,000,00
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ABS16 On 11/11/2025 Spot Bond			8.85500	108.58873	8.85500	108.56316		86,779,000,000,000.00		9,800,000,000	4,900,000,00
<b>Total ABS16 SPOT</b>								<b>16,779,000,000,000.00</b>		<b>9,800,000,000</b>	<b>4,900,000,00</b>
<b>Total For ABS16</b>								<b>16,779,000,000,000.00</b>		<b>9,800,000,000</b>	<b>4,900,000,00</b>
ABS17 On 11/11/2027 Spot Bond			9.57500	108.81464	9.57500	108.78699			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			7.82500	102.40080	7.82500	102.37910			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			9.74000	97.91893	9.74000	97.89321		194,800,000,000,000.00		20,000,000,000	21,070,000,00
<b>Total ABS7 SPOT</b>								<b>14,800,000,000,000.00</b>		<b>20,000,000,000</b>	<b>21,070,000,00</b>
<b>Total For ABS7</b>								<b>14,800,000,000,000.00</b>		<b>20,000,000,000</b>	<b>21,070,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.45657	100.00000	13.42646			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			3.30000	331.20449	3.30000	331.01228			0.00	0	650,000,00
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
ABX01 On 10/07/2024 Spot Bond			12.04000	12.04000	12.04000	101.24374			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	100.57089			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	100.55577			0.00	0	
<b>Total ACL098 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 ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.56753				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	100.56753				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	201.59358				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	204.66701				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	100.53039				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	100.99809				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.09026				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.30027				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.05237				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.26566				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.80731				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.60994				0.00	0	400,000.00

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 AGLG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For AGLG01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	102.88448				0.00	7,600,000	561,900,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>7,600,000</b>	<b>561,900,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>7,600,000</b>	<b>561,900,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	105.25211				0.00	411,200,000	402,800,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>411,200,000</b>	<b>402,800,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>411,200,000</b>	<b>402,800,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.34682				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.45737				0.00	0	300,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
AH2A1' On 18/07/2024 Spot Bond					0.00000	99.99998				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	99.99978				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3' On 18/07/2026 Spot Bond			9.46500	96.56262	9.46500	96.53836				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	99.99974				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	99.99960				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	99.99941				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.00003				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.10504				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			9.38000	101.93727	9.38000	101.91188				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.25209				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.15159				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.21364				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	101.96348				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.60968				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.05262				0.00	0	
<b>Total AHF6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A3</b>										<b>0.00</b>	<b>0</b>	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.15148				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.21351				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.64705				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.21299				0.00	0	
<b>Total AHF7A1 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 AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.28721				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.18248				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.15922				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.24450				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.21504				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.18929				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	101.69341				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			8.24500	107.22880	8.24500	107.20513				0.00	0	12,708,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,708,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>12,708,000,00</b>
AIR04 On 29/05/2024 Spot Bond			10.09500	102.34627	10.09500	102.31889				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			13.27000	88.48336	13.27000	88.45247				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.07500	197.71352	6.07500	197.58415				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.52243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	99.86603				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>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.59695				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.71268				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF18 On 22/08/2025 Spot Bond					0.00000	101.30436				0.00	0	
<b>Total APF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF18</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			5.32900	252.32939	5.32900	252.16928				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			5.93900	218.02800	5.93900	217.88609				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			4.76500	207.63044	4.76500	207.50166				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.36500	114.84035	5.36500	114.76746				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.61780				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.60547				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.49367				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN271 On 15/08/2023 Spot Bond					0.00000	101.30413				0.00	0	130,300,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,300,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>130,300,00</b>
ASN271 On 20/08/2048 Spot Bond					0.00000	101.17020				0.00	0	750,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
ASN281 On 21/08/2023 Spot Bond					0.00000	101.14849				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>	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.68044				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	100.51760				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>	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.52584				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>	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.18510				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>	
ASN311 On 31/03/2029 Spot Bond			4.93500	4.93500	4.93500	112.08197				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>	
ASN311 On 28/02/2033 Spot Bond			5.50500	5.50500	5.50500	102.98679				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>	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.63730				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>	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.71465				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>	
ASN331 On 09/05/2024 Spot Bond					0.00000	101.44333				0.00	0	
<b>Total ASN333 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 ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.04634				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.47500	113.33786	5.47500	113.26560				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	100.53336				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	100.10838				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	100.66363				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	100.51441				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.51441				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.96857				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.76849				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.66182				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.10623				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.59550				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.60909				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	100.60909				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	100.70863				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	100.84102				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.07393				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	100.52633				0.00	0	130,500,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,500,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>130,500,00</b>
ASN399 On 20/12/2024 Spot Bond					0.00000	100.50678				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.58251				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	100.80676				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.59503				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN44: On 22/06/2023 Spot Bond					0.00000	100.45291				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.46470				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.60382				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.86686				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.53495				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.02047				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.02061				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			9.84000	9.84000	9.84000	101.81543				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			11.50500	11.50500	11.50500	100.43324				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	101.52320				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	101.71690				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.16333				0.00	0	
<b>Total ASN479 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 ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.72003				0.00	600,000,000	300,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
ASN48: On 25/08/2025 Spot Bond					0.00000	110.90000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			11.29000	11.29000	11.29000	100.04275				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.11499				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	100.56329				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	100.56329				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.51996				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			10.86000	96.81382	10.86000	96.78586			56,472,000,000.00		5,200,000	1,300,00
<b>Total ASN508 SPOT</b>									<b>56,472,000,000.00</b>		<b>5,200,000</b>	<b>1,300,00</b>
<b>Total For ASN508</b>									<b>56,472,000,000.00</b>		<b>5,200,000</b>	<b>1,300,00</b>
ASN50: On 21/12/2026 Spot Bond			10.04000	96.44403	10.04000	96.41821			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			10.59000	95.34990	10.59000	95.32302			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			10.59000	95.34990	10.59000	95.32302			0.00		0	
<b>Total ASN511 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ASN511</b>									<b>0.00</b>		<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			9.16500	101.84853	9.16500	101.82373			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.11500	102.26295	11.11500	102.23289				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>	
ASN525 On 31/07/2024 Spot Bond			11.06500	102.25235	11.06500	102.22242				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/01/2024 Spot Bond			10.56500	102.17333	10.56500	102.14475				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>	
ASN532 On 31/01/2024 Spot Bond			10.56500	102.17333	10.56500	102.14475				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>	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.37529				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.60981				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 28/11/2022 Spot Bond					0.00000	98.84610				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>	
ASN542 On 31/07/2023 Spot Bond			11.20000	101.83096	11.20000	101.80081				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>	
ASN545 On 31/01/2024 Spot Bond			11.29000	100.60527	11.29000	101.25625				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>	
ASN557 On 31/01/2024 Spot Bond			11.15000	101.55925	11.15000	101.52931				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>	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.95724				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56 On 24/04/2025 Spot Bond					0.00000	99.86233				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	100.84526				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	100.53990				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	100.49172				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	100.65622				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	101.57916				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58 On 18/03/2024 Spot Bond					0.00000	94.27823				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			9.66500	101.80639	9.66500	101.78016				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.17646				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.02194				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.87853				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.86791				0.00	0	
<b>Total ASN601 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 ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.17535				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	100.65747				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	101.87599				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	100.52014				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.37255				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	100.52692				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.26041				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	101.72021				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	100.50283				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.17020				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.36036				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	100.57502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.62457				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>	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.94685				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.84700				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.75268				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.18196				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.47765				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.02103				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.30132				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.41811				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.46191				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.60116				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.62382				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	101.17349				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.23747				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.47572				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	101.65570				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	101.79750				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.98562				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	101.86689				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	100.54825				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	100.55203				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	100.96110				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.47320				0.00	0	
<b>Total ASN707 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 ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.83609				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	101.38275				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.48247				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	100.81368				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.38819				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.70880				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	0.00000				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	100.88852				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	101.74850				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.07975				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.48125				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	100.52934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.53690				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.45032				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.67364				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.65590				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.62315				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN770 On 21/12/2026 Spot Bond			10.29384	10.29384	10.29384	104.06951				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.81384				0.00	0	
<b>Total ASN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN791</b>										<b>0.00</b>	<b>0</b>	
ASN791 On 31/01/2024 Spot Bond			10.67000	10.67000	10.67000	101.60633				0.00	0	
<b>Total ASN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN796</b>										<b>0.00</b>	<b>0</b>	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.85471				0.00	0	
<b>Total ASN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN803</b>										<b>0.00</b>	<b>0</b>	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.66302				0.00	0	
<b>Total ASN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN804</b>										<b>0.00</b>	<b>0</b>	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.66518				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.85025				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>	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.46849				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>	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.31501				0.00	0	
<b>Total ASN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN818</b>										<b>0.00</b>	<b>0</b>	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.35470				0.00	0	
<b>Total ASN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN820</b>										<b>0.00</b>	<b>0</b>	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.17330				0.00	0	
<b>Total ASN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN821</b>										<b>0.00</b>	<b>0</b>	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.64123				0.00	0	
<b>Total ASN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN822</b>										<b>0.00</b>	<b>0</b>	
ASN823 On 31/01/2037 Spot Bond					0.00000	92.58450				0.00	0	
<b>Total ASN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN823</b>										<b>0.00</b>	<b>0</b>	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.18108				0.00	0	
<b>Total ASN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN824</b>										<b>0.00</b>	<b>0</b>	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.21042				0.00	0	
<b>Total ASN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN825</b>										<b>0.00</b>	<b>0</b>	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.20999				0.00	0	
<b>Total ASN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN826</b>										<b>0.00</b>	<b>0</b>	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.09992				0.00	0	
<b>Total ASN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN831</b>										<b>0.00</b>	<b>0</b>	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.08870				0.00	0	
<b>Total ASN832 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 ASN832</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.08870				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	101.85483				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	100.58798				0.00	0	
<b>Total ASN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN837</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.93480				0.00	0	
<b>Total ASN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN838</b>										<b>0.00</b>	<b>0</b>	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.93520				0.00	0	
<b>Total ASN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN839</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.93520				0.00	0	
<b>Total ASN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN840</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.86419				0.00	0	
<b>Total ASN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN841</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 25/04/2042 Spot Bond					0.00000	98.64597				0.00	0	
<b>Total ASN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN842</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.84205				0.00	0	
<b>Total ASN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN845</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.84097				0.00	0	
<b>Total ASN846 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN846</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.83775				0.00	0	
<b>Total ASN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN847</b>										<b>0.00</b>	<b>0</b>	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.89406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN848</b>										<b>0.00</b>	<b>0</b>	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.88300				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>	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.52944				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>	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.54472				0.00	0	
<b>Total ASN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN852</b>										<b>0.00</b>	<b>0</b>	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.07983				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	99.97588				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	101.71693				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	100.48286				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	104.12416				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	100.74920				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	100.74920				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN866 On 09/06/2023 Spot Bond					0.00000	100.63814				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>	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.63435				0.00	0	
<b>Total ASN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN867</b>										<b>0.00</b>	<b>0</b>	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.63435				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>	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.46912				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>	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.49410				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>	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.62775				0.00	0	
<b>Total ASN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN878</b>										<b>0.00</b>	<b>0</b>	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.62019				0.00	0	
<b>Total ASN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN880</b>										<b>0.00</b>	<b>0</b>	
ASN881 On 02/05/2023 Spot Bond					0.00000	101.64031				0.00	0	
<b>Total ASN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN881</b>										<b>0.00</b>	<b>0</b>	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.78882				0.00	0	
<b>Total ASN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN885</b>										<b>0.00</b>	<b>0</b>	
ASN886 On 18/04/2029 Spot Bond					0.00000	99.99980				0.00	0	
<b>Total ASN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN886</b>										<b>0.00</b>	<b>0</b>	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.48352				0.00	0	
<b>Total ASN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN887</b>										<b>0.00</b>	<b>0</b>	
ASN888 On 15/09/2028 Spot Bond					0.00000	100.66811				0.00	0	
<b>Total ASN888 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 ASN888</b>										<b>0.00</b>	<b>0</b>	
ASN88: On 31/01/2024 Spot Bond			11.74000	104.67739	11.74000	102.30083				0.00	0	
<b>Total ASN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN889</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2027 Spot Bond					0.00000	100.61264				0.00	0	
<b>Total ASN902 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN902</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.27971				0.00	0	
<b>Total ASN903 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN903</b>										<b>0.00</b>	<b>0</b>	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.52177				0.00	0	
<b>Total ASN904 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN904</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.93944				0.00	0	
<b>Total ASN913 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN913</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.79467				0.00	0	
<b>Total ASN915 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN915</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.73400				0.00	0	
<b>Total ASN916 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN916</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.71656				0.00	0	
<b>Total ASN917 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN917</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.64116				0.00	0	
<b>Total ASN918 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN918</b>										<b>0.00</b>	<b>0</b>	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.65263				0.00	0	
<b>Total ASN919 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN919</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.66754				0.00	0	
<b>Total ASN920 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN920</b>										<b>0.00</b>	<b>0</b>	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.67779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN921 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN921</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	100.52271				0.00	0	
<b>Total ASN930 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN930</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	100.45141				0.00	0	
<b>Total ASN932 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN932</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2025 Spot Bond					0.00000	100.37277				0.00	0	
<b>Total ASN934 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN934</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 06/02/2023 Spot Bond					0.00000	100.25127				0.00	0	
<b>Total ASN935 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN935</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	100.53461				0.00	0	
<b>Total ASN936 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN936</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 20/12/2027 Spot Bond					0.00000	100.18040				0.00	0	
<b>Total ASN937 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN937</b>										<b>0.00</b>	<b>0</b>	
ASN93( On 31/01/2030 Spot Bond					0.00000	100.15847				0.00	0	
<b>Total ASN938 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN938</b>										<b>0.00</b>	<b>0</b>	
ASN94( On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	20,000,000,000
<b>Total ASN940 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For ASN940</b>										<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
ASN95( On 20/06/2027 Spot Bond					0.00000	100.43325				0.00	0	
<b>Total ASN950 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN950</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.97186				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	101.46281				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW33 On 13/10/2023 Spot Bond			7.75000	98.61194	7.75000	98.59134				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.13364				0.00	1,200,000,000	650,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>650,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>650,000,000</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.85465				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.12923				0.00	0	
<b>Total BAW37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW37</b>										<b>0.00</b>	<b>0</b>	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.32033				0.00	0	
<b>Total BAW38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW38</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.05948				0.00	0	
<b>Total BAWGL1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAWGL1</b>										<b>0.00</b>	<b>0</b>	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.08730				0.00	0	300,000,000
<b>Total BAWGL2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For BAWGL2</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
BAYA7 On 31/03/2026 Spot Bond			12.49000	12.49000	12.49000	99.73798			74,940,000,000,000.00	6,000,000,000	3,200,000,000	
<b>Total BAYA72 SPOT</b>									<b>74,940,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,200,000,000</b>	
<b>Total For BAYA72</b>									<b>74,940,000,000,000.00</b>	<b>6,000,000,000</b>	<b>3,200,000,000</b>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.75077				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.61887				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.92272				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	99.69903				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.74074				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 31/12/2023 Spot Bond					0.00000	100.56494				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	100.57221				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	100.69673				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	103.09185				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	98.57688				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	100.69006				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.52989				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.54142				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.52938				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.43302				0.00	0	
<b>Total BAYA94 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA94</b>										<b>0.00</b>	<b>0</b>	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.52472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA95</b>										<b>0.00</b>	<b>0</b>	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.66907				0.00	0	
<b>Total BAYA96 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA96</b>										<b>0.00</b>	<b>0</b>	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.56609				0.00	0	
<b>Total BAYA97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA97</b>										<b>0.00</b>	<b>0</b>	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.56518				0.00	0	
<b>Total BAYA98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA98</b>										<b>0.00</b>	<b>0</b>	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.54865				0.00	0	
<b>Total BAYA99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA99</b>										<b>0.00</b>	<b>0</b>	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.62511				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.83768				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.63747				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/06/2023 Spot Bond					0.00000	101.04525				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.62549				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.62093				0.00	0	
<b>Total BAYB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB22</b>										<b>0.00</b>	<b>0</b>	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.62511				0.00	0	
<b>Total BAYB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.62549				0.00	0	
<b>Total BAYB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB24</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			9.59500	9.59500	9.59500	93.80834				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	101.69529				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	100.99744				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	100.79016				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.79430				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.56061				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	78.64767				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	95.67982				0.00	0	
<b>Total BDX39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX39</b>										<b>0.00</b>	<b>0</b>	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.61225				0.00	0	
<b>Total BDX40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX40</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.70195				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.39834				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.64723				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			8.28500	105.40789	8.28500	105.38463				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03640				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	99.79688				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.16452				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BID16 On 24/06/2025 Spot Bond					0.00000	100.46900				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	100.48029				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	101.86045				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.14928				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	97.29700				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	84.26800				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	56.41400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	39.62100				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
<b>Total BNPP13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP13</b>										<b>0.00</b>	<b>0</b>	
BNPP2 On 10/11/2022 Spot Bond					0.00000	101.19652				0.00	0	
<b>Total BNPP23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP23</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.40625				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.11526				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	101.11675				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.05831				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.37231				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.27112				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 03/11/2022 Spot Bond					0.00000	101.45922				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.50073				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.21577				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.36581				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.44667				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	101.81318				0.00	0	
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.38307				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.25283				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			9.09000	106.25851	9.09000	106.23270				0.00	0	786,000,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>786,000,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>786,000,00</b>
CCT02 On 12/06/2024 Spot Bond			9.39000	107.39070	9.39000	107.36378				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			9.94000	103.58266	9.94000	103.55491				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			10.98000	10.98000	10.98000	99.60033				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.10248				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CGR42</b>										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.25835				0.00	0	
<b>Total CGR46 SPOT</b>										0.00	0	
<b>Total For CGR46</b>										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.33265				0.00	0	
<b>Total CGR47 SPOT</b>										0.00	0	
<b>Total For CGR47</b>										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.83139				0.00	0	
<b>Total CGR50 SPOT</b>										0.00	0	
<b>Total For CGR50</b>										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.82315				0.00	0	
<b>Total CGR51 SPOT</b>										0.00	0	
<b>Total For CGR51</b>										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.53184				0.00	0	
<b>Total CGR52 SPOT</b>										0.00	0	
<b>Total For CGR52</b>										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.98675	4.77000	101.44800				0.00	0	
<b>Total CLN315 SPOT</b>										0.00	0	
<b>Total For CLN315</b>										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.27700				0.00	0	
<b>Total CLN317 SPOT</b>										0.00	0	
<b>Total For CLN317</b>										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.50768				0.00	0	
<b>Total CLN345 SPOT</b>										0.00	0	
<b>Total For CLN345</b>										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.30000	102.45666	9.30000	102.43094				0.00	0	
<b>Total CLN362 SPOT</b>										0.00	0	
<b>Total For CLN362</b>										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										0.00	0	
<b>Total For CLN364</b>										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	106.61488	8.70700	104.47100				0.00	0	
<b>Total CLN365 SPOT</b>										0.00	0	
<b>Total For CLN365</b>										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.85807				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.42524				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			11.58000	99.51141	11.58000	99.48047				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	110.79216	6.50000	102.58200				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.03900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.34954				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.34082				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			5.98000	154.83707	5.98000	154.73627				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			8.09000	147.95677	8.09000	147.85228				0.00	0	6,580,000,00
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,580,000,00</b>
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	<b>6,580,000,00</b>
CLN47 On 19/11/2022 Spot Bond					0.00000	101.39082				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond			8.94500	103.13511	8.94500	103.11018				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.27635				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.17287				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.80130				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	99.87205				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.63463				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	100.57358				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.64001				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.45500	104.67519	10.45500	104.64531				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.16495				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.67961				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.97618				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.68481				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.09762				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	99.94655				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.90962				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.18556				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.67961				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.56380				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			10.82000	101.48969	10.82000	101.46064				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.55795				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.84585				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.02497				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.92600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 17/01/2024 Spot Bond					0.00000	101.19118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			10.29000	100.74022	10.29000	100.71275				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			10.34000	99.97355	10.34000	99.94572				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			10.43000	103.70951	10.43000	103.68086				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond			10.48000	10.48000	10.48000	306.81190				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>	
CLN55 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>	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.37552				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.36458				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.12948				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.02694				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	138.76700				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56 On 11/02/2026 Spot Bond					0.00000	101.43806				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.79000	102.78254	10.79000	102.76486				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.29000	104.06836	10.29000	104.03998				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.73202				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.19466				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.35958				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 04/06/2023 Spot Bond					0.00000	100.85234				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.37321				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			10.52000	102.94026	10.52000	102.91159				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.41934				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.37877				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.62240				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.60907				0.00	400,000,000	200,000,000
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For CLN577</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
CLN577 On 18/04/2026 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.36642				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.42240				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.69044				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.20682				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.94106				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.20477				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.54126				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.55327				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.38621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.40000	155.00033	4.40000	124.59408				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.44323				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	100.60096				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.11454				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			9.76000	9.76000	9.76000	102.52621				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.35228				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	100.64057				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	100.54126				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	100.54126				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.45500				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			9.34500	9.34500	9.34500	100.76175				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN604 On 05/08/2024 Spot Bond					0.00000	101.43302				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.54611				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.70697				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.02260				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.14170				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.92000	104.07091	9.92000	104.04338				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/10/2024 Spot Bond					0.00000	99.87060				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.83095				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.79150				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.15380				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 20/12/2029 Spot Bond					0.00000	92.71200				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.11793				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.65818				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.96888				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.63135				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.63243				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.48000				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.79637				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			7.59500	102.41162	7.59500	102.39074				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.35518				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.27868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			13.34500	59.03025	13.34500	77.95807				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.09188				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			10.99000	98.00038	10.99000	97.97189				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.35028				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.10306				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.22116				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.42411				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	103.83113				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.10488				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.34539				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	101.48703				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64( On 19/08/2025 Spot Bond					0.00000	101.44326				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 17/10/2023 Spot Bond					0.00000	100.02076				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 21/11/2024 Spot Bond					0.00000	101.10953				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.53257				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 29/01/2024 Spot Bond					0.00000	101.90028				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.53335				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 19/08/2025 Spot Bond					0.00000	101.46664				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 31/05/2026 Spot Bond					0.00000	100.95511				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	101.34539				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/11/2022 Spot Bond					0.00000	101.13303				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	101.34539				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.49500				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.62041				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.40082				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.00273				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.29800				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.19300				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.65900				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	140.19000				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.12634				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.38252				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.56064				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.42467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.82756				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.03190				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.45957				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			4.93608	158.38768	4.93608	128.63720				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			4.93608	158.38768	4.93608	128.63803				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.48403				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.54924				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	100.51232				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.02733				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.39005				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	100.74143				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN683 On 21/06/2023 Spot Bond					0.00000	100.49350				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.50520				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.57528				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.58527				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.58504				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.91097				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.53171				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.52348				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.60166				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.81741				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.30979				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.76899				0.00	0	
<b>Total CLN699 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 CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.86768				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	101.27142				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.21147				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>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.70972				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.37803				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>	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.58183				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	101.30427				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	100.51290				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	82.80166				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.04383				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	100.59171				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	101.22759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.51581				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	100.51581				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	100.51581				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.84357				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	100.60631				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.84387				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.16527				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	100.83022				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.87326				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	100.48006				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	100.48006				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	100.48006				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.48736				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.48736				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.48736				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.36395				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.39857				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.03489				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.52324				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.61609				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.17480				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.89742				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.14567				0.00	0	
<b>Total CLN738 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 CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.77700				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	93.88596				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.32907				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.49645				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	102.59953				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.96300				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.05764				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.12201				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	100.52342				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	101.83341				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>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.65516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.33413				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.57213				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.98982				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.58938				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.56637				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.87356				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.40800				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 21/07/2027 Spot Bond					0.00000	99.89960				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.59173				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.57213				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.62646				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 23/09/2026 Spot Bond					0.00000	105.26977				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/07/2024 Spot Bond					0.00000	96.82113				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.26323				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.69676				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.08597				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.88998				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			7.31000	7.31000	7.31000	119.72044				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.01470				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.19690				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.63108				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.64173				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.70615				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.84401				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.69497				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.71839				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.46911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.46483				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.46911				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	107.36247				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	107.19514				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	101.84418				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.67100				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.84418				0.00	0	
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN792</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.85414				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	101.84418				0.00	0	
<b>Total CLN795 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN795</b>										<b>0.00</b>	<b>0</b>	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.46917				0.00	0	
<b>Total CLN796 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN796</b>										<b>0.00</b>	<b>0</b>	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.84418				0.00	1,800,000,000	900,000,000
<b>Total CLN797 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For CLN797</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</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
CLN798 On 31/01/2024 Spot Bond					0.00000	101.84434				0.00	0	
<b>Total CLN798 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN798</b>										<b>0.00</b>	<b>0</b>	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.85452				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	101.85452				0.00	0	
<b>Total CLN800 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN800</b>										<b>0.00</b>	<b>0</b>	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.08626				0.00	0	
<b>Total CLN801 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN801</b>										<b>0.00</b>	<b>0</b>	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.13299				0.00	0	
<b>Total CLN802 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN802</b>										<b>0.00</b>	<b>0</b>	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN803 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN803</b>										<b>0.00</b>	<b>0</b>	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.64811				0.00	0	
<b>Total CLN804 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN804</b>										<b>0.00</b>	<b>0</b>	
CLN805 On 20/04/2023 Spot Bond					0.00000	99.96647				0.00	0	
<b>Total CLN805 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN805</b>										<b>0.00</b>	<b>0</b>	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.86530				0.00	0	
<b>Total CLN806 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN806</b>										<b>0.00</b>	<b>0</b>	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.09291				0.00	0	
<b>Total CLN807 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN807</b>										<b>0.00</b>	<b>0</b>	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.71626				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	100.48310				0.00	0	
<b>Total CLN809 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN809</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			9.59500	93.83250	9.59500	93.80834				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.48663				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	99.92690				0.00	0	
<b>Total CLN811 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN811</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.84418				0.00	0	
<b>Total CLN815 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN815</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN816 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN816</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.86530				0.00	0	
<b>Total CLN817 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN817</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.63111				0.00	0	
<b>Total CLN818 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN818</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.84418				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>	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN820 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN820</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.46918				0.00	0	
<b>Total CLN821 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN821</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
<b>Total CLN822 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN822</b>										<b>0.00</b>	<b>0</b>	
CLN82 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN823 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN823</b>										<b>0.00</b>	<b>0</b>	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN824 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN824</b>										<b>0.00</b>	<b>0</b>	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN825 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN825</b>										<b>0.00</b>	<b>0</b>	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.84407				0.00	0	
<b>Total CLN826 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN826</b>										<b>0.00</b>	<b>0</b>	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.84441				0.00	0	
<b>Total CLN827 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN827</b>										<b>0.00</b>	<b>0</b>	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.03098				0.00	0	
<b>Total CLN828 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN828</b>										<b>0.00</b>	<b>0</b>	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.84418				0.00	0	
<b>Total CLN829 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN829</b>										<b>0.00</b>	<b>0</b>	
CLN829 On 31/07/2026 Spot Bond					0.00000	103.67531				0.00	0	
<b>Total CLN830 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN830</b>										<b>0.00</b>	<b>0</b>	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.85436				0.00	0	
<b>Total CLN831 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN831</b>										<b>0.00</b>	<b>0</b>	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.84407				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			9.99000	9.99000	9.99000	100.32308			17,982,000,000,000.00	1,800,000,000	900,000,000	
<b>Total CLN833 SPOT</b>									<b>17,982,000,000,000.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>	
<b>Total For CLN833</b>									<b>17,982,000,000,000.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.07968			0.00	0	0	
<b>Total CLN834 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN834</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN835 On 31/08/2026 Spot Bond					0.00000	101.07983				0.00	0	
<b>Total CLN835 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN835</b>										<b>0.00</b>	<b>0</b>	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.07984				0.00	0	
<b>Total CLN836 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN836</b>										<b>0.00</b>	<b>0</b>	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.07974				0.00	0	
<b>Total CLN837 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN837</b>										<b>0.00</b>	<b>0</b>	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.46918				0.00	0	
<b>Total CLN838 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN838</b>										<b>0.00</b>	<b>0</b>	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.52414				0.00	0	
<b>Total CLN839 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN839</b>										<b>0.00</b>	<b>0</b>	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.44201				0.00	0	
<b>Total CLN840 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN840</b>										<b>0.00</b>	<b>0</b>	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.39600				0.00	0	
<b>Total CLN841 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN841</b>										<b>0.00</b>	<b>0</b>	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.85400				0.00	0	
<b>Total CLN842 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN842</b>										<b>0.00</b>	<b>0</b>	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.39600				0.00	0	
<b>Total CLN843 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN843</b>										<b>0.00</b>	<b>0</b>	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.77467				0.00	0	
<b>Total CLN844 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN844</b>										<b>0.00</b>	<b>0</b>	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.61603				0.00	0	
<b>Total CLN845 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN845</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 02/05/2023 Spot Bond					0.00000	99.61308				0.00	0	
<b>Total CLN846 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN846</b>										<b>0.00</b>	<b>0</b>	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.46918				0.00	0	
<b>Total CLN847 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN847</b>										<b>0.00</b>	<b>0</b>	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.46918				0.00	0	
<b>Total CLN848 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN848</b>										<b>0.00</b>	<b>0</b>	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.46882				0.00	0	
<b>Total CLN849 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN849</b>										<b>0.00</b>	<b>0</b>	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.98286				0.00	0	
<b>Total CLN850 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN850</b>										<b>0.00</b>	<b>0</b>	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.62007				0.00	0	
<b>Total CLN851 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN851</b>										<b>0.00</b>	<b>0</b>	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.52944				0.00	0	
<b>Total CLN852 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN852</b>										<b>0.00</b>	<b>0</b>	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.56122				0.00	0	
<b>Total CLN853 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN853</b>										<b>0.00</b>	<b>0</b>	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.60886				0.00	0	
<b>Total CLN854 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN854</b>										<b>0.00</b>	<b>0</b>	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.62397				0.00	0	
<b>Total CLN855 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN855</b>										<b>0.00</b>	<b>0</b>	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.66345				0.00	0	
<b>Total CLN856 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN856</b>										<b>0.00</b>	<b>0</b>	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.97913				0.00	0	
<b>Total CLN857 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN857</b>										<b>0.00</b>	<b>0</b>	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.82526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN858 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN858</b>										<b>0.00</b>	<b>0</b>	
CLN86( On 31/07/2025 Spot Bond					0.00000	101.94975				0.00	0	
<b>Total CLN860 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN860</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.56727				0.00	0	
<b>Total CLN861 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN861</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.52186				0.00	0	
<b>Total CLN862 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN862</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.75235				0.00	0	
<b>Total CLN863 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN863</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2025 Spot Bond					0.00000	105.98282				0.00	0	
<b>Total CLN864 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN864</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.97700				0.00	0	
<b>Total CLN865 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN865</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.65100				0.00	0	
<b>Total CLN866 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN866</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/01/2025 Spot Bond					0.00000	102.32989				0.00	0	
<b>Total CLN867 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN867</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.69693				0.00	0	
<b>Total CLN868 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN868</b>										<b>0.00</b>	<b>0</b>	
CLN86 On 15/07/2029 Spot Bond					0.00000	101.58865				0.00	0	
<b>Total CLN869 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN869</b>										<b>0.00</b>	<b>0</b>	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.60981				0.00	0	
<b>Total CLN870 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN870</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN877 On 31/07/2027 Spot Bond					0.00000	101.59916				0.00	0	
<b>Total CLN871 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN871</b>										<b>0.00</b>	<b>0</b>	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.21008				0.00	0	
<b>Total CLN872 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN872</b>										<b>0.00</b>	<b>0</b>	
CLN873 On 31/08/2025 Spot Bond					0.00000	101.07968				0.00	0	
<b>Total CLN873 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN873</b>										<b>0.00</b>	<b>0</b>	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.54079				0.00	0	
<b>Total CLN874 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN874</b>										<b>0.00</b>	<b>0</b>	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.04486				0.00	0	
<b>Total CLN875 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN875</b>										<b>0.00</b>	<b>0</b>	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.01462				0.00	0	
<b>Total CLN876 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN876</b>										<b>0.00</b>	<b>0</b>	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.56427				0.00	0	
<b>Total CLN877 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN877</b>										<b>0.00</b>	<b>0</b>	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.30245				0.00	0	
<b>Total CLN878 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN878</b>										<b>0.00</b>	<b>0</b>	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.35228				0.00	0	
<b>Total CLN879 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN879</b>										<b>0.00</b>	<b>0</b>	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.35026				0.00	0	
<b>Total CLN880 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN880</b>										<b>0.00</b>	<b>0</b>	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.86323				0.00	0	
<b>Total CLN881 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN881</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/01/2030 Spot Bond					0.00000	101.23412				0.00	0	
<b>Total CLN882 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN882</b>										<b>0.00</b>	<b>0</b>	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.62328				0.00	0	
<b>Total CLN883 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN883</b>										<b>0.00</b>	<b>0</b>	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.41040				0.00	0	
<b>Total CLN884 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN884</b>										<b>0.00</b>	<b>0</b>	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.41040				0.00	0	
<b>Total CLN885 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN885</b>										<b>0.00</b>	<b>0</b>	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.23076				0.00	0	
<b>Total CLN886 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN886</b>										<b>0.00</b>	<b>0</b>	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.38042				0.00	0	
<b>Total CLN887 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN887</b>										<b>0.00</b>	<b>0</b>	
CLN887 On 15/09/2027 Spot Bond			5.55000	5.55000	5.55000	121.47333				0.00	0	
<b>Total CLN888 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN888</b>										<b>0.00</b>	<b>0</b>	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN889 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN889</b>										<b>0.00</b>	<b>0</b>	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.50796				0.00	0	
<b>Total CLN890 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN890</b>										<b>0.00</b>	<b>0</b>	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN891 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN891</b>										<b>0.00</b>	<b>0</b>	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.45677				0.00	0	
<b>Total CLN892 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN892</b>										<b>0.00</b>	<b>0</b>	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.40006				0.00	1,800,000,000	900,000,000
<b>Total CLN893 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For CLN893</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
CLN893 On 20/12/2025 Spot Bond					0.00000	100.37270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN894 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN894</b>										<b>0.00</b>	<b>0</b>	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.38123				0.00	0	
<b>Total CLN895 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN895</b>										<b>0.00</b>	<b>0</b>	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.31844				0.00	0	
<b>Total CLN896 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN896</b>										<b>0.00</b>	<b>0</b>	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.27121				0.00	0	
<b>Total CLN897 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN897</b>										<b>0.00</b>	<b>0</b>	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN898 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN898</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			9.91500	105.86959	9.91500	105.84160				0.00	0	364,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>364,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>364,000,00</b>
COJ08 On 22/06/2026 Spot Bond			11.56000	103.38043	11.56000	103.34870				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			11.00500	102.43653	11.00500	102.40655				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			9.38000	100.27720	9.38000	100.25249				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			13.35000	88.49730	13.35000	88.46589				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			11.94000	93.53190	11.94000	93.50227				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.82603				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	101.09100				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.21553				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			10.69000	10.69000	10.69000	103.82170				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.01286				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.36803				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.14619				0.00	4,500,000,000	4,700,000,000
<b>Total DSY06 SPOT</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>4,700,000,000</b>
<b>Total For DSY06</b>										<b>0.00</b>	<b>4,500,000,000</b>	<b>4,700,000,000</b>
DSY07 On 21/05/2029 Spot Bond					0.00000	101.12039				0.00	0	
<b>Total DSY07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY07</b>										<b>0.00</b>	<b>0</b>	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.49882				0.00	0	2,000,000,000
<b>Total DTF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For DTF001</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
DTF002 On 28/06/2025 Spot Bond					0.00000	100.42083				0.00	0	
<b>Total DTF002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF002</b>										<b>0.00</b>	<b>0</b>	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.53433				0.00	0	
<b>Total DTF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF003</b>										<b>0.00</b>	<b>0</b>	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.54896				0.00	0	
<b>Total DTF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DTF004</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			7.89500	102.10675	7.89500	102.08529				0.00	0	1,008,000,000
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,008,000,000</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 DV23</b>									<b>0.00</b>	<b>0</b>	<b>1,008,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	77.26814	100.00000	77.11268			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	77.26814	100.00000	77.11268			0.00	0	
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>									<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			9.46500	101.88300	9.46500	101.85740			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60701	9.69000	101.58089			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60701	9.69000	101.58089			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			10.89000	97.01650	10.89000	96.98855			0.00	0	
<b>Total DV27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.19000	92.62842	12.19000	92.59864			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	101.67392	10.10000	101.64670			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67392	10.10000	101.64670			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF22( On 24/10/2022 Spot Bond					0.00000	99.87769			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	98.94913			0.00	0	10,000,000,00
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	99.51089			0.00	0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>									<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.06665			0.00	0	
<b>Total DVF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>									<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.09211			0.00	0	
<b>Total DVF27 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVF27</b>										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.64433				0.00	0	4,100,000,00
<b>Total DVFB24 SPOT</b>										0.00	0	4,100,000,00
<b>Total For DVFB24</b>										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.73231				0.00	0	
<b>Total DVFB25 SPOT</b>										0.00	0	
<b>Total For DVFB25</b>										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.20606				0.00	0	
<b>Total DVFB26 SPOT</b>										0.00	0	
<b>Total For DVFB26</b>										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.47146				0.00	0	
<b>Total DVFB27 SPOT</b>										0.00	0	
<b>Total For DVFB27</b>										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.88167				0.00	0	
<b>Total DVFB28 SPOT</b>										0.00	0	
<b>Total For DVFB28</b>										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.53310				0.00	0	
<b>Total DVFB29 SPOT</b>										0.00	0	
<b>Total For DVFB29</b>										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.02548				0.00	0	
<b>Total DVFB30 SPOT</b>										0.00	0	
<b>Total For DVFB30</b>										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.49102				0.00	1,500,000,000	1,500,000,00
<b>Total DVFB31 SPOT</b>										0.00	1,500,000,000	1,500,000,00
<b>Total For DVFB31</b>										0.00	1,500,000,000	1,500,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.67582				0.00	0	
<b>Total DVFC26 SPOT</b>										0.00	0	
<b>Total For DVFC26</b>										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.69803				0.00	0	
<b>Total DVFC28 SPOT</b>										0.00	0	
<b>Total For DVFC28</b>										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.85500	102.36105	8.85500	102.33655				0.00	0	
<b>Total ECN24 SPOT</b>										0.00	0	
<b>Total For ECN24</b>										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.58900	115.32596	5.58900	115.25178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.36500	102.21311	5.36500	102.14824				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	147.40090	2.25000	147.31959				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.15500	159.58220	4.15500	159.48602				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.12000	145.09156	4.12000	145.00426				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.12500	140.04520	4.12500	139.96092				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			5.40900	118.66607	5.40900	118.59052				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.33500	104.72498	5.33500	104.65860				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	147.40090	2.25000	147.31959				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	161.58676				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	158.96037				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	148.79133				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	123.50078				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	122.65347				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	119.39442				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	110.98992				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	106.72254				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	108.41091				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.69927				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.24586				0.00	0	
<b>Total ELN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN016</b>										<b>0.00</b>	<b>0</b>	
ELN017 On 08/03/2023 Spot Bond					0.00000	96.19315				0.00	0	
<b>Total ELN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN017</b>										<b>0.00</b>	<b>0</b>	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.89642				0.00	0	
<b>Total ELN018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN018</b>										<b>0.00</b>	<b>0</b>	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.06900				0.00	0	
<b>Total ELN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN019</b>										<b>0.00</b>	<b>0</b>	
ELN020 On 20/09/2027 Spot Bond					0.00000	97.15340				0.00	0	
<b>Total ELN020 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN020</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			11.00000	103.26160	11.00000	103.23156				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			13.09000	13.09000	13.09000	95.26117				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			13.14000	13.14000	13.14000	93.59047				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			11.09000	11.09000	11.09000	102.15190				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			11.09000	11.09000	11.09000	101.63667				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			13.06500	13.06500	13.06500	96.99342				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			12.33500	12.33500	12.33500	98.79588				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			15.56500	15.56500	15.56500	92.32462				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.20106				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	100.74698				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	100.63902				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.39315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.91766				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.00747				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	100.78578				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	100.61878				0.00	0	
<b>Total EPF024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF024</b>										<b>0.00</b>	<b>0</b>	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.79540				0.00	0	
<b>Total EPF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF025</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.30947				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.57739				0.00	0	
<b>Total EPFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC51</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.26606				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.28572				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.69000				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.59950				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.46673				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.17866				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT009 On 11/11/2022 Spot Bond					0.00000	101.23737				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.46038				0.00	1,000,000,000	1,000,000,000
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.24766				0.00	0	
<b>Total ERS3B8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B8</b>										<b>0.00</b>	<b>0</b>	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.29847				0.00	0	
<b>Total ERS3B9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B9</b>										<b>0.00</b>	<b>0</b>	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.27296				0.00	0	
<b>Total ERS3C8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C8</b>										<b>0.00</b>	<b>0</b>	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.32379				0.00	0	
<b>Total ERS3C9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C9</b>										<b>0.00</b>	<b>0</b>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.27326				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ERSA29 On 17/05/2025 Spot Bond					0.00000	101.21391				0.00	0	
<b>Total ERSA29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA29</b>										<b>0.00</b>	<b>0</b>	
ERSA30 On 17/05/2027 Spot Bond					0.00000	101.26471				0.00	0	
<b>Total ERSA30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA30</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			7.44500	102.94225	7.44500	102.92168				0.00	0	
<b>Total ES23 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 ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.25453	10.00000	102.22726				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			10.03000	94.12552	10.03000	94.10021			12,247,330,094,000.00		1,221,069,800	7,701,834,900
<b>Total ES26 SPOT</b>									<b>12,247,330,094,000.00</b>		<b>1,221,069,800</b>	<b>7,701,834,900</b>
<b>Total For ES26</b>									<b>12,247,330,094,000.00</b>		<b>1,221,069,800</b>	<b>7,701,834,900</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.36026	7.85000	100.33903				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			12.64000	70.70527	12.65500	70.61301			4,082,069,040,000.00		322,948,500	1,030,599,000
<b>Total ES33 SPOT</b>									<b>4,082,069,040,000.00</b>		<b>322,948,500</b>	<b>1,030,599,000</b>
<b>Total For ES33</b>									<b>4,082,069,040,000.00</b>		<b>322,948,500</b>	<b>1,030,599,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.69393	7.50000	100.67345				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			12.90000	68.73024	12.93000	68.55085			54,208,979,850,000.00		4,202,246,500	3,131,231,000
<b>Total ES42 SPOT</b>									<b>54,208,979,850,000.00</b>		<b>4,202,246,500</b>	<b>3,131,231,000</b>
<b>Total For ES42</b>									<b>54,208,979,850,000.00</b>		<b>4,202,246,500</b>	<b>3,131,231,000</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.86362	8.50000	99.84092				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
ETK001 On 03/06/2032 Spot Bond			12.05500	12.05500	12.05500	100.18618				0.00	0	
<b>Total ETK001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ETK001</b>										<b>0.00</b>	<b>0</b>	
ETK002 On 03/06/2037 Spot Bond			14.61000	14.61000	14.61000	95.03326				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	101.85449				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	101.39563				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.10496				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.29531				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	101.66159				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.84492				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.86188				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.61477				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.11811				0.00	0	
<b>Total FIFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG03</b>										<b>0.00</b>	<b>0</b>	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.18024				0.00	0	
<b>Total FIFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG04</b>										<b>0.00</b>	<b>0</b>	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.19578				0.00	0	
<b>Total FIFG05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG05</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.34481				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.26296				0.00	4,400,000	981,308,00
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>4,400,000</b>	<b>981,308,00</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>4,400,000</b>	<b>981,308,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	104.39352				0.00	4,000,000	101,000,00
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>101,000,00</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>4,000,000</b>	<b>101,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.82239				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.67000	105.37784	9.67000	105.35065				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.12693				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	101.26815				0.00	6,000,000,000	6,000,000,00
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>6,000,000,00</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>6,000,000,000</b>	<b>6,000,000,00</b>
FRB30 On 19/04/2026 Spot Bond			9.59000	95.81726	9.59000	95.79274			49,868,000,000.00	0.00	5,200,000	1,300,00
<b>Total FRB30 SPOT</b>									<b>49,868,000,000.00</b>		<b>5,200,000</b>	<b>1,300,00</b>
<b>Total For FRB30</b>									<b>49,868,000,000.00</b>		<b>5,200,000</b>	<b>1,300,00</b>
FRB31 On 24/11/2026 Spot Bond					0.00000	101.82935				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.47039				0.00	0	
<b>Total FRB32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB32</b>										<b>0.00</b>	<b>0</b>	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.47840				0.00	0	300,000,00
<b>Total FRB33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRB33</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			3.40000	330.84807	3.40000	330.65515				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	164.04450				0.00	0	130,000,00
<b>Total FRBI25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For FRBI25</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
FRBI28 On 31/03/2028 Spot Bond			3.81500	217.69508	3.81500	217.56564				0.00	0	108,350,60
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>108,350,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>108,350,60</b>
FRBI29 On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	112.44704				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.29400	5.29400	5.29400	230.51012				0.00	0	10,000,00
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI46 On 31/03/2046 Spot Bond			5.50000	96.49384	5.50000	96.43208				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			5.45000	98.31426	5.45000	98.25163				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			9.11575	9.11575	9.11575	83.66895				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			9.18689	9.18689	9.18689	82.69685				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	159.52382				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.33315				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	102.41072				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	101.82848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			10.02900	10.02900	10.02900	101.88068				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	101.11272				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	100.57509				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			5.05000	5.05000	5.05000	121.50726				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	101.74367				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	100.51182				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			4.88000	4.88000	4.88000	119.33982				0.00	0	82,000,00
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>82,000,00</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>82,000,00</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.51220				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	101.31473				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	101.33217				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	100.92247				0.00	800,000,000	400,000,00
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	102.70319				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.03525				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.10605				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.14657				0.00	0	700,000,00
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
FRC30(On 27/02/2023 Spot Bond					0.00000	100.99120				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.00016				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.50304				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.56586				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.61285				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 13/10/2026 Spot Bond					0.00000	95.35148				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.65598				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.73427				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.55980				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	100.61257				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.72047				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.57093				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.33612				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.73185				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 27/12/2022 Spot Bond					0.00000	100.94626				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.38742				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.32389				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.01154				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.00420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.36584				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.70944				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.50867				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 15/10/2022 Spot Bond					0.00000	0.00000				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>	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.65167				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>	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.97939				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	102.15227				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>	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.86484				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>	
FRC350 On 31/07/2023 Spot Bond					0.00000	101.77713				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>	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.01491				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>	
FRC352 On 02/05/2023 Spot Bond					0.00000	102.09661				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	102.04390				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.93396				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.87822				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.89491				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.50734				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.89083				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.76534				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.41363				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.58189				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.60532				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.94279				0.00	0	
<b>Total FRC365 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 FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 20/06/2026 Spot Bond					0.00000	89.97055				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>	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.07480				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	88.69842				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	88.86027				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.96161				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>	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.95464				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>	
FRC374 On 20/06/2026 Spot Bond					0.00000	90.34928				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>	
FRC375 On 25/04/2023 Spot Bond					0.00000	102.06179				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	86.94398				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>	
FRC377 On 20/06/2026 Spot Bond					0.00000	86.78213				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>	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.51955				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>	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.67851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57856				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.20787				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.20787				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.18457				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.18457				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>	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.11229				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>	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.91592				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>	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.01742				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>	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.76575				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>	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.64445				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>	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.55225				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39 On 27/03/2024 Spot Bond					0.00000	100.55292				0.00	0	
<b>Total FRC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC394</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.91588				0.00	0	
<b>Total FRC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC395</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.93353				0.00	0	
<b>Total FRC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC396</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 31/03/2023 Spot Bond			14.86000	14.86000	14.86000	97.60241				0.00	0	
<b>Total FRC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC397</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.92965				0.00	0	
<b>Total FRC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC398</b>										<b>0.00</b>	<b>0</b>	
FRC39 On 21/01/2030 Spot Bond					0.00000	99.92449				0.00	0	
<b>Total FRC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC399</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond					0.00000	99.97440				0.00	0	
<b>Total FRC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC400</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond			11.43000	11.43000	11.43000	99.49512				0.00	0	
<b>Total FRC401 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC401</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.77856				0.00	0	
<b>Total FRC402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC402</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.78559				0.00	0	
<b>Total FRC403 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC403</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/05/2026 Spot Bond			13.56000	13.56000	13.56000	103.66132				0.00	0	
<b>Total FRC404 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC404</b>										<b>0.00</b>	<b>0</b>	
FRC40 On 19/01/2027 Spot Bond			11.42500	11.42500	11.42500	101.63513				0.00	0	
<b>Total FRC405 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 FRC405</b>										<b>0.00</b>	<b>0</b>	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.33511				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	100.04006				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>	
FRC407 On 23/09/2025 Spot Bond					0.00000	100.73930				0.00	0	
<b>Total FRC408 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC408</b>										<b>0.00</b>	<b>0</b>	
FRC408 On 23/09/2025 Spot Bond			11.75000	11.75000	11.75000	99.29891				0.00	0	
<b>Total FRC409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC409</b>										<b>0.00</b>	<b>0</b>	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.91592				0.00	0	
<b>Total FRC410 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC410</b>										<b>0.00</b>	<b>0</b>	
FRC410 On 30/04/2025 Spot Bond					0.00000	102.06962				0.00	0	
<b>Total FRC411 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC411</b>										<b>0.00</b>	<b>0</b>	
FRC411 On 31/05/2027 Spot Bond					0.00000	101.19642				0.00	0	
<b>Total FRC412 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC412</b>										<b>0.00</b>	<b>0</b>	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.15139				0.00	0	
<b>Total FRC413 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC413</b>										<b>0.00</b>	<b>0</b>	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.17020				0.00	0	
<b>Total FRC414 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC414</b>										<b>0.00</b>	<b>0</b>	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.14529				0.00	0	
<b>Total FRC415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC415</b>										<b>0.00</b>	<b>0</b>	
FRC415 On 20/06/2027 Spot Bond					0.00000	92.05086				0.00	0	
<b>Total FRC416 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC416</b>										<b>0.00</b>	<b>0</b>	
FRC416 On 30/04/2025 Spot Bond					0.00000	102.06942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC417</b>										<b>0.00</b>	<b>0</b>	
FRC417 On 31/05/2027 Spot Bond					0.00000	101.19128				0.00	0	
<b>Total FRC418 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC418</b>										<b>0.00</b>	<b>0</b>	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.13426				0.00	0	
<b>Total FRC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC419</b>										<b>0.00</b>	<b>0</b>	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.91591				0.00	0	
<b>Total FRC420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC420</b>										<b>0.00</b>	<b>0</b>	
FRC420 On 27/09/2028 Spot Bond					0.00000	100.62007				0.00	0	
<b>Total FRC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC421</b>										<b>0.00</b>	<b>0</b>	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.63132				0.00	0	
<b>Total FRC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC422</b>										<b>0.00</b>	<b>0</b>	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.63132				0.00	0	
<b>Total FRC423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC423</b>										<b>0.00</b>	<b>0</b>	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.10626				0.00	0	
<b>Total FRC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC424</b>										<b>0.00</b>	<b>0</b>	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.91581				0.00	0	
<b>Total FRC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC425</b>										<b>0.00</b>	<b>0</b>	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.47146				0.00	0	
<b>Total FRC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC426</b>										<b>0.00</b>	<b>0</b>	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.49561				0.00	0	
<b>Total FRC427 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC427</b>										<b>0.00</b>	<b>0</b>	
FRC427 On 21/06/2027 Spot Bond					0.00000	100.58461				0.00	0	
<b>Total FRC428 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC428</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC429 On 31/10/2027 Spot Bond					0.00000	101.34740				0.00	0	
<b>Total FRC429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC429</b>										<b>0.00</b>	<b>0</b>	
FRC430 On 31/10/2026 Spot Bond					0.00000	101.45010				0.00	0	
<b>Total FRC430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC430</b>										<b>0.00</b>	<b>0</b>	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.22010				0.00	0	
<b>Total FRC431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC431</b>										<b>0.00</b>	<b>0</b>	
FRC432 On 31/10/2026 Spot Bond					0.00000	101.30248				0.00	0	
<b>Total FRC432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC432</b>										<b>0.00</b>	<b>0</b>	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.19637				0.00	0	
<b>Total FRC433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC433</b>										<b>0.00</b>	<b>0</b>	
FRC434 On 31/08/2027 Spot Bond					0.00000	101.26815				0.00	0	
<b>Total FRC434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC434</b>										<b>0.00</b>	<b>0</b>	
FRC435 On 20/11/2026 Spot Bond					0.00000	100.97716				0.00	0	
<b>Total FRC435 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC435</b>										<b>0.00</b>	<b>0</b>	
FRC436 On 21/06/2027 Spot Bond					0.00000	100.57804				0.00	0	
<b>Total FRC436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC436</b>										<b>0.00</b>	<b>0</b>	
FRC437 On 31/01/2030 Spot Bond			10.31500	10.31500	10.31500	100.52979				0.00	0	
<b>Total FRC437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC437</b>										<b>0.00</b>	<b>0</b>	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.30337				0.00	0	
<b>Total FRC438 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC438</b>										<b>0.00</b>	<b>0</b>	
FRC439 On 31/08/2027 Spot Bond					0.00000	100.30728				0.00	0	
<b>Total FRC439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC439</b>										<b>0.00</b>	<b>0</b>	
FRC440 On 31/07/2025 Spot Bond					0.00000	100.40379				0.00	0	
<b>Total FRC440 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 FRC440</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.00000	107.84719	5.00000	107.77955				0.00	0	20,000,00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRI38 On 31/01/2038 Spot Bond			5.21500	116.92773	5.21500	116.85398				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	101.52657				0.00	176,652,000	88,326,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>176,652,000</b>	<b>88,326,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>176,652,000</b>	<b>88,326,00</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.09459				0.00	0	183,600,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>183,600,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>183,600,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.71125				0.00	0	210,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>210,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.67292				0.00	0	190,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.87319				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	103.94689				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.37890				0.00	0	
<b>Total FRJ27S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27S</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.02183				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	101.94579				0.00	0	1,000,000,00
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.91117				0.00	0	

Contract Details	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	100.45902				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			4.62800	4.62800	4.62800	106.73846				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			5.18500	5.18500	5.18500	117.27670				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	101.32755				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			5.32500	115.39260	5.32500	115.31949				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			5.30900	230.35274	5.30900	230.20667				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.46500	113.47348	5.46500	113.40116				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			5.30900	5.30900	5.30900	230.20667				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			4.48000	159.97055	4.48000	159.87276				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	113.24929	3.70500	113.18240				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			5.26500	116.22694	5.26500	116.15349				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			5.42900	227.94153	5.42900	227.79626				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			5.47900	226.94586	5.47900	226.80092				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			3.66000	162.86604	3.66000	162.77004				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			5.50900	226.35098	5.50900	226.20625				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			5.46500	113.47348	5.46500	113.40116				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			4.25500	212.96585	4.25500	212.83668				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			6.21500	103.82074	6.21500	103.75252				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			4.46500	210.75017	4.46500	210.62116				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			4.52500	210.12196	4.52500	209.99298				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			6.01900	216.52069	6.01900	216.37931				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			6.16500	104.43269	6.16500	104.36420				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			5.46500	5.46500	5.46500	113.40116				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			5.44500	113.74529	5.44500	113.67285				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.33500	212.11865	4.33500	211.98955				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			5.78900	220.88860	5.78900	220.74572				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			4.46500	210.75017	4.46500	210.62116				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			4.46500	210.75017	4.46500	210.62116				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			3.86600	217.14082	3.86600	217.01140				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.43000	160.14527	4.43000	160.04758				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			4.81500	207.11564	4.81500	206.98692				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			4.85500	206.70483	4.85500	206.57615				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.40000	160.25021	4.40000	160.15259				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			4.33000	212.17150	4.33000	212.04237				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			4.86500	4.86500	4.86500	206.47360				0.00	0	

Contract Details	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 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.02251				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	100.63766				0.00	0	125,200,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>125,200,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>125,200,00</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.51572				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	146.54639				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	131.74453				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	178.71389				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	278.62322				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	101.38251				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.53401				0.00	0	143,300,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>143,300,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>143,300,00</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
FRS20( On 12/08/2025 Spot Bond					0.00000	101.37378				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.04563				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	100.08705				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 18/11/2024 Spot Bond					0.00000	101.18512				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 20/12/2024 Spot Bond					0.00000	100.46128				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 21/12/2027 Spot Bond					0.00000	100.50867				0.00	0	
<b>Total FRS225 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 FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.35971				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	117.00540				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	105.21709				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.67935				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.06295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	69.13266				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.12021				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.41237				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	99.96844				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	92.78266				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	100.82533				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	107.87607				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.69131				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.13518				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.46556				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 22/06/2026 Spot Bond					0.00000	109.77204				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.46805				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>	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.46604				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>	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.55010				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.67468				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.46144				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.48595				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>	
FRS284 On 28/02/2031 Spot Bond			10.94000	10.94000	10.94000	93.52631				0.00	0	
<b>Total FRS284 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 FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			10.94000	10.94000	10.94000	93.52631				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	101.74972				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.92244				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			12.24400	12.24400	12.24400	88.57302				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.64146				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 20/01/2023 Spot Bond					0.00000	87.47023				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	92.14160				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	1,800,000,000	900,000,000
<b>Total FRS297 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For FRS297</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
FRS297 On 09/05/2025 Spot Bond					0.00000	105.17944				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	99.31830				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS299</b>										<b>0.00</b>	<b>0</b>	
FRS30( 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>	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.28765				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>	
FRS30 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>	
FRS30 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>	
FRS30 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>	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.28380				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>	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.91591				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>	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS307 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS307</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 31/07/2023 Spot Bond					0.00000	101.11058				0.00	0	
<b>Total FRS308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS308</b>										<b>0.00</b>	<b>0</b>	
FRS30 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS309</b>										<b>0.00</b>	<b>0</b>	
FRS31 On 21/09/2023 Spot Bond			10.09000	10.09000	10.09000	101.20488				0.00	0	
<b>Total FRS310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS310</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS311 On 21/09/2023 Spot Bond					0.00000	100.56355				0.00	0	
<b>Total FRS311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS311</b>										<b>0.00</b>	<b>0</b>	
FRS312 On 28/09/2025 Spot Bond					0.00000	102.17953				0.00	0	
<b>Total FRS312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS312</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.91000	2.91000	2.91000	332.41046				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.29000	334.83649	2.29000	334.65127				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			2.65000	2.65000	2.65000	333.34743				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.51972				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			5.16500	107.43152	5.16500	107.36390				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			4.79900	68.48546	4.79900	113.98176				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	163.16362				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			3.83000	3.83000	3.83000	162.16408				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.71000	3.71000	3.71000	329.55176				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			7.70500	7.70500	7.70500	101.03828				0.00	0	660,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
FRX24 On 10/12/2024 Spot Bond			8.99500	107.17506	8.99500	107.14930				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			8.84000	104.41849	8.84000	104.39395				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			9.54500	100.31470	9.54500	100.28902			101,443,935,470,000.00	10,627,966,000	5,833,983,00	
<b>Total FRX26 SPOT</b>									<b>11,443,935,470,000.00</b>	<b>10,627,966,000</b>	<b>5,833,983,00</b>	
<b>Total For FRX26</b>									<b>11,443,935,470,000.00</b>	<b>10,627,966,000</b>	<b>5,833,983,00</b>	
FRX27 On 07/03/2027 Spot Bond			9.71000	102.84209	9.71000	102.81516				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			9.60000	104.57113	9.60000	104.54449				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			10.99000	95.98121	10.99000	95.95330				0.00	0	510,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>510,000,00</b>
FRX31 On 21/02/2031 Spot Bond			11.25500	92.15852	11.25500	92.13110				0.00	0	1,690,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,690,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>1,690,000,00</b>
FRX32 On 31/03/2032 Spot Bond			11.35000	95.79986	11.35000	95.77080				0.00	0	200,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRX45 On 14/04/2045 Spot Bond			12.26000	67.75243	12.26000	67.73028				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.21091				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.05536				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.01651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.04289				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.05065				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	99.96222				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	99.96063				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	99.95981				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	101.54709				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.88174				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.00254				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.32234				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.00777				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	101.05474				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.37725				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.48000	117.73993	4.48000	117.66789				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.08007				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			8.42400	101.66886	8.42400	101.64581				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	100.53689				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.10000	102.68664	8.10000	102.66425				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	0.00000				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	100.83655				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	100.83308				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	101.54792				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.19767				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	100.45030				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.65359				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.08085				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	100.91221				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.08351				0.00	0	12,000,000,00
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000,00</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	100.38424				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.80102				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	100.50898				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.40047				0.00	0	10,000,000,00
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	101.54186				0.00	0	6,500,000,00
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	<b>6,500,000,00</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	101.04899				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.31213				0.00	500,000,000	500,000,00
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,00</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	101.49518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.18556				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.43611				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.16144				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	100.60933				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	100.59868				0.00	0	260,000,00
<b>Total GRT50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For GRT50</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	101.02117				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.53843				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.46918				0.00	0	
<b>Total H12T19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T19</b>										<b>0.00</b>	<b>0</b>	
H12T20 On 04/04/2023 Spot Bond					0.00000	100.29871				0.00	0	
<b>Total H12T20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T20</b>										<b>0.00</b>	<b>0</b>	
H12T21 On 30/12/2022 Spot Bond					0.00000	100.36010				0.00	0	
<b>Total H12T21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T21</b>										<b>0.00</b>	<b>0</b>	
H12T22 On 31/07/2027 Spot Bond					0.00000	100.35886				0.00	0	
<b>Total H12T22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.50979				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.92731				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.50405				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.47376				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	100.72643				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	100.65652				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.40136				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.39656				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.41829				0.00	0	
<b>Total HPF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF14</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			3.52000	330.42108	3.52000	330.22739				0.00	0	200,000,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			3.70000	3.70000	3.70000	334.91173				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			11.33500	96.47615	11.33500	96.44725			22,670,000,000,000.00	2,000,000,000	1,000,000,00	
<b>Total HWAY30 SPOT</b>									<b>22,670,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total For HWAY30</b>									<b>2,670,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
HWAY3 On 28/02/2033 Spot Bond			5.15000	77.23464	5.15000	108.97381			0.00	0	
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			12.48000	82.31101	12.48000	82.28393		50,703,159,936,000.00	4,062,753,200	6,331,376,600	
<b>Total HWAY34 SPOT</b>								<b>50,703,159,936,000.00</b>	<b>4,062,753,200</b>	<b>6,331,376,600</b>	
<b>Total For HWAY34</b>								<b>50,703,159,936,000.00</b>	<b>4,062,753,200</b>	<b>6,331,376,600</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.03967	100.00000	11.01537		0.00	0		
<b>Total HWAY34/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			12.50500	81.46893	12.50500	81.44207		0.00	0	4,590,000,000	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>4,590,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.03610	100.00000	11.01180		0.00	0		
<b>Total HWAY35/R209 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.91907		0.00	0		
<b>Total HWF13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			3.03000	165.13482	2.98000	165.22212		795,950,700,000,000.00	262,690,000,000	645,918,600,000	
<b>Total I2025 SPOT</b>								<b>15,950,700,000,000.00</b>	<b>262,690,000,000</b>	<b>645,918,600,000</b>	
<b>Total For I2025</b>								<b>15,950,700,000,000.00</b>	<b>262,690,000,000</b>	<b>645,918,600,000</b>	
I2029 On 31/03/2029 Spot Bond			4.05000	118.19272	4.01000	118.40317		874,243,935,000,000.00	215,862,700,000	297,015,064,600	
<b>Total I2029 SPOT</b>								<b>14,243,935,000,000.00</b>	<b>215,862,700,000</b>	<b>297,015,064,600</b>	
<b>Total For I2029</b>								<b>14,243,935,000,000.00</b>	<b>215,862,700,000</b>	<b>297,015,064,600</b>	
I2033 On 28/02/2033 Spot Bond			4.54000	112.43498	4.50000	112.77498		946,229,888,108,000.00	208,420,680,200	458,397,822,100	
<b>Total I2033 SPOT</b>								<b>16,229,888,108,000.00</b>	<b>208,420,680,200</b>	<b>458,397,822,100</b>	
<b>Total For I2033</b>								<b>16,229,888,108,000.00</b>	<b>208,420,680,200</b>	<b>458,397,822,100</b>	
I2038 On 31/01/2038 Spot Bond			4.61000	125.81847	4.56500	126.43360		129,737,847,000,000.00	28,142,700,000	536,051,580,000	
<b>Total I2038 SPOT</b>								<b>19,737,847,000,000.00</b>	<b>28,142,700,000</b>	<b>536,051,580,000</b>	
<b>Total For I2038</b>								<b>19,737,847,000,000.00</b>	<b>28,142,700,000</b>	<b>536,051,580,000</b>	
I2046 On 31/03/2046 Spot Bond			4.59000	111.45722	4.60000	111.20857		222,628,806,503,000.00	266,367,931,700	536,093,231,700	
<b>Total I2046 SPOT</b>								<b>12,628,806,503,000.00</b>	<b>266,367,931,700</b>	<b>536,093,231,700</b>	
<b>Total For I2046</b>								<b>12,628,806,503,000.00</b>	<b>266,367,931,700</b>	<b>536,093,231,700</b>	
I2050 On 31/12/2050 Spot Bond			4.63000	113.26424	4.60000	113.79850		370,925,012,831,000.00	80,113,393,700	433,778,612,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2050 SPOT</b>										'0,925,012,831,000.00	80,113,393,700	433,778,612,00
<b>Total For I2050</b>										'0,925,012,831,000.00	80,113,393,700	433,778,612,00
IBG01 On 07/02/2025 Spot Bond					0.00000	101.30972				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	101.34838				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			3.37000	330.95491	3.37000	330.76222				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	101.34411				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	101.33402				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>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.32814				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>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.11078				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.11062				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.28479				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	99.73422				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.65856				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	101.02350				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	100.51067				0.00	0	292,300,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>292,300,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>292,300,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.35219				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	100.91533				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	100.94466				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.05957				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.94249				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.63001				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.31447				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.46707				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.01557				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.01807				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.33275				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.31498				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.10096				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	99.97959				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	100.96297				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.18124				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.59657				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	100.61368				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.17219				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	99.96662				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.60999				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	101.44539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.40108				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	100.79914				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	100.82101				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.12123				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	100.80199				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.77029				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	100.66460				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	100.73857				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	101.46506				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.59924				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	101.14605				0.00	0	
<b>Total IBL210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL210</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL211 On 21/02/2023 Spot Bond			6.72000	6.72000	6.72000	100.82424				0.00	0	
<b>Total IBL211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL211</b>										<b>0.00</b>	<b>0</b>	
IBL212 On 22/02/2023 Spot Bond			6.72000	6.72000	6.72000	100.84047				0.00	0	
<b>Total IBL212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL212</b>										<b>0.00</b>	<b>0</b>	
IBL213 On 22/02/2023 Spot Bond			6.72000	6.72000	6.72000	100.85526				0.00	0	
<b>Total IBL213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL213</b>										<b>0.00</b>	<b>0</b>	
IBL214 On 22/02/2023 Spot Bond			6.72000	6.72000	6.72000	100.83062				0.00	0	
<b>Total IBL214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL214</b>										<b>0.00</b>	<b>0</b>	
IBL215 On 07/03/2023 Spot Bond					0.00000	100.29335				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	100.53347				0.00	0	
<b>Total IBL216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL216</b>										<b>0.00</b>	<b>0</b>	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.48430				0.00	0	
<b>Total IBL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL217</b>										<b>0.00</b>	<b>0</b>	
IBL218 On 28/03/2023 Spot Bond			10.09000	10.09000	10.09000	99.23016				0.00	0	
<b>Total IBL218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL218</b>										<b>0.00</b>	<b>0</b>	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.34173				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	97.62893				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 11/04/2023 Spot Bond					0.00000	100.00000				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			8.65000	8.65000	8.65000	102.08894				0.00	0	
<b>Total IBL222 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 IBL222</b>										<b>0.00</b>	<b>0</b>	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.45999				0.00	0	
<b>Total IBL223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL223</b>										<b>0.00</b>	<b>0</b>	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.54411				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	100.98137				0.00	0	
<b>Total IBL225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL225</b>										<b>0.00</b>	<b>0</b>	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.22401				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	93.37682				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	100.75449				0.00	0	
<b>Total IBL228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL228</b>										<b>0.00</b>	<b>0</b>	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.64400				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	100.66758				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	100.49758				0.00	0	
<b>Total IBL231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL231</b>										<b>0.00</b>	<b>0</b>	
IBL232 On 24/06/2025 Spot Bond			9.55000	9.55000	9.55000	101.42112				0.00	0	
<b>Total IBL232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL232</b>										<b>0.00</b>	<b>0</b>	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.43369				0.00	0	
<b>Total IBL233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL233</b>										<b>0.00</b>	<b>0</b>	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.44657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL234</b>										<b>0.00</b>	<b>0</b>	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.84250				0.00	0	
<b>Total IBL235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL235</b>										<b>0.00</b>	<b>0</b>	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.53799				0.00	0	
<b>Total IBL236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL236</b>										<b>0.00</b>	<b>0</b>	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.52781				0.00	0	
<b>Total IBL237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL237</b>										<b>0.00</b>	<b>0</b>	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.07666				0.00	0	
<b>Total IBL238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL238</b>										<b>0.00</b>	<b>0</b>	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.99983				0.00	0	
<b>Total IBL239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL239</b>										<b>0.00</b>	<b>0</b>	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.89611				0.00	0	
<b>Total IBL240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL240</b>										<b>0.00</b>	<b>0</b>	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.82584				0.00	0	
<b>Total IBL241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL241</b>										<b>0.00</b>	<b>0</b>	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.81835				0.00	0	
<b>Total IBL242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL242</b>										<b>0.00</b>	<b>0</b>	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.35603				0.00	0	
<b>Total IBL243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL243</b>										<b>0.00</b>	<b>0</b>	
IBL244 On 16/08/2027 Spot Bond			10.49000	10.49000	10.49000	96.75705				0.00	0	
<b>Total IBL244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL244</b>										<b>0.00</b>	<b>0</b>	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.28153				0.00	0	
<b>Total IBL245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL245</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL247 On 23/09/2023 Spot Bond					0.00000	100.51551				0.00	0	
<b>Total IBL247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL247</b>										<b>0.00</b>	<b>0</b>	
IBL248 On 30/03/2024 Spot Bond			8.60000	101.23087	8.60000	100.77145				0.00	0	
<b>Total IBL248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL248</b>										<b>0.00</b>	<b>0</b>	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.14335				0.00	0	
<b>Total IBL249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL249</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			8.96500	103.31319	8.96500	103.28858				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			7.33500	104.24240	7.33500	104.22162				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.03305				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			10.13000	102.75013	10.13000	102.72253			4,052,000,000,000.00	400,000,000	200,000,000	
<b>Total IDCG06 SPOT</b>									<b>4,052,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For IDCG06</b>									<b>4,052,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
IDCG08 On 13/05/2030 Spot Bond			11.69000	102.80511	11.69000	102.69042			0.00	0	0	
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			10.71000	104.28020	10.71000	104.25048			0.00	0	0	
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.56518			0.00	0	0	
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.78466			0.00	0	0	
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.40847			0.00	0	4,000,000,000	
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</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 IDCG16</b>										0.00	0	4,000,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.41045				0.00	0	10,000,000,00
<b>Total IDCG17 SPOT</b>										0.00	0	10,000,000,00
<b>Total For IDCG17</b>										0.00	0	10,000,000,00
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.37255				0.00	0	
<b>Total IDCG19 SPOT</b>										0.00	0	
<b>Total For IDCG19</b>										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.52472				0.00	0	
<b>Total IDCG21 SPOT</b>										0.00	0	
<b>Total For IDCG21</b>										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.02902				0.00	0	
<b>Total IDCG22 SPOT</b>										0.00	0	
<b>Total For IDCG22</b>										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.27634				0.00	0	
<b>Total IDCG23 SPOT</b>										0.00	0	
<b>Total For IDCG23</b>										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.58794				0.00	0	
<b>Total IDCP07 SPOT</b>										0.00	0	
<b>Total For IDCP07</b>										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.44000	101.73311	9.44000	101.70747				0.00	0	
<b>Total IFC01 SPOT</b>										0.00	0	
<b>Total For IFC01</b>										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.74519				0.00	0	
<b>Total INLV01 SPOT</b>										0.00	0	
<b>Total For INLV01</b>										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.05615				0.00	0	
<b>Total INLV05 SPOT</b>										0.00	0	
<b>Total For INLV05</b>										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.96523				0.00	0	
<b>Total INLV06 SPOT</b>										0.00	0	
<b>Total For INLV06</b>										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.78450				0.00	0	
<b>Total INLV07 SPOT</b>										0.00	0	
<b>Total For INLV07</b>										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.54502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.95127				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.04763				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	100.49852				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	100.52826				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	100.47752				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.47331				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.02123				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.36799				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.38651				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	100.78659				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.35856				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.34511				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	100.65508				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC39 On 19/11/2022 Spot Bond					0.00000	101.02874				0.00	0	
<b>Total IPFC39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC39</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.14345				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.12500	203.95624	5.12500	203.82778				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	103.56975				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.02500	204.96935	5.02500	204.84079				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>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.27792				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.98220				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.03830				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	100.70799				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	100.90640				0.00	0	
<b>Total IVC152 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 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	100.68034				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	100.81848				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.19156				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.27587				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			7.84500	102.31459	7.84500	102.29290				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.09123				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.12593				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2023 Spot Bond			7.83000	101.10766	7.83000	101.08656				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.89697				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 31/08/2023 Spot Bond			7.89500	100.62922	7.89500	100.60770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.78209				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2023 Spot Bond			7.83500	100.62117	7.83500	100.59982				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	0.00000				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	101.13373				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.54500	6.54500	6.54500	102.27971				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	100.75818				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.47274				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	
IVC211 On 21/02/2023 Spot Bond			8.19500	8.19500	8.19500	100.55533				0.00	0	
<b>Total IVC211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC211</b>										<b>0.00</b>	<b>0</b>	
IVC212 On 27/02/2023 Spot Bond			8.89500	8.89500	8.89500	99.83838				0.00	0	750,000,00
<b>Total IVC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For IVC212</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
IVC213 On 26/04/2023 Spot Bond					0.00000	99.83135				0.00	0	
<b>Total IVC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC213</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	101.65504				0.00	0	
<b>Total IVC214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC214</b>										<b>0.00</b>	<b>0</b>	
IVC215 On 04/04/2023 Spot Bond			7.30000	7.30000	7.30000	99.99033				0.00	0	
<b>Total IVC215 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC215</b>										<b>0.00</b>	<b>0</b>	
IVC216 On 22/04/2025 Spot Bond			9.05000	98.61236	9.05000	98.58851				0.00	0	
<b>Total IVC216 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC216</b>										<b>0.00</b>	<b>0</b>	
IVC217 On 02/05/2023 Spot Bond			6.38000	101.26824	6.38000	101.93706				0.00	0	
<b>Total IVC217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC217</b>										<b>0.00</b>	<b>0</b>	
IVC221 On 07/02/2023 Spot Bond					0.00000	101.31559				0.00	0	
<b>Total IVC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC221</b>										<b>0.00</b>	<b>0</b>	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.00056				0.00	0	
<b>Total IVC222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC222</b>										<b>0.00</b>	<b>0</b>	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.69751				0.00	0	
<b>Total IVC223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC223</b>										<b>0.00</b>	<b>0</b>	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.16248				0.00	0	
<b>Total IVC224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC224</b>										<b>0.00</b>	<b>0</b>	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.46528				0.00	0	
<b>Total IVC225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC225</b>										<b>0.00</b>	<b>0</b>	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.88690				0.00	0	
<b>Total IVC226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC226</b>										<b>0.00</b>	<b>0</b>	
IVC227 On 13/01/2024 Spot Bond			10.06000	10.06000	10.06000	98.63543				0.00	0	
<b>Total IVC227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC227</b>										<b>0.00</b>	<b>0</b>	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.32310				0.00	0	
<b>Total IVC229 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC229</b>										<b>0.00</b>	<b>0</b>	
IVC230 On 26/01/2024 Spot Bond			9.03500	9.03500	9.03500	99.88184				0.00	0	
<b>Total IVC230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC230</b>										<b>0.00</b>	<b>0</b>	
IVC231 On 14/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,000,000,00
<b>Total IVC231 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,00</b>
<b>Total For IVC231</b>										<b>0.00</b>	<b>0</b>	<b>18,000,000,00</b>
IVZ107 On 27/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.73795				0.00	0	
<b>Total IVZ107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ107</b>										<b>0.00</b>	<b>0</b>	
IVZ116 On 24/10/2022 Spot Bond			6.85000	6.85000	6.85000	99.79399				0.00	0	
<b>Total IVZ116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ116</b>										<b>0.00</b>	<b>0</b>	
IVZ118 On 03/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.60744				0.00	0	400,000,00
<b>Total IVZ118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For IVZ118</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
IVZ119 On 28/11/2022 Spot Bond			6.95000	6.95000	6.95000	99.13171			97,300,000,000,000.00	14,000,000,000	14,000,000,00	14,000,000,00
<b>Total IVZ119 SPOT</b>									<b>17,300,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,00</b>	<b>14,000,000,00</b>
<b>Total For IVZ119</b>									<b>17,300,000,000,000.00</b>	<b>14,000,000,000</b>	<b>14,000,000,00</b>	<b>14,000,000,00</b>
IVZ120 On 02/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.07561				0.00	0	
<b>Total IVZ120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ120</b>										<b>0.00</b>	<b>0</b>	
IVZ121 On 10/11/2022 Spot Bond			6.85000	6.85000	6.85000	99.47727				0.00	0	
<b>Total IVZ121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ121</b>										<b>0.00</b>	<b>0</b>	
IVZ122 On 01/12/2022 Spot Bond			6.95000	6.95000	6.95000	99.05692				0.00	0	
<b>Total IVZ122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ122</b>										<b>0.00</b>	<b>0</b>	
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	100.61682				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.06333				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 19/07/2024 Spot Bond					0.00000	100.21981				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>	
KAP014 On 01/11/2024 Spot Bond					0.00000	101.76551				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>	
KAP015 On 19/10/2023 Spot Bond					0.00000	99.97768				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.22563				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>	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.78199				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>	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.60703				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>	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.60880				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>	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.12104				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>	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.80102				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>	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.13001				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>	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.13386				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP026 On 28/09/2025 Spot Bond					0.00000	100.43694				0.00	0	
<b>Total KAP026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP026</b>										<b>0.00</b>	<b>0</b>	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.44832				0.00	0	
<b>Total KAP027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP027</b>										<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	99.88446				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			10.19000	112.35598	10.19000	112.32565				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.36273				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.23405				0.00	320,000,000	320,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>320,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>320,000,000</b>	<b>320,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.18659				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	103.69778				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.31506				0.00	400,000,000	500,000,000
<b>Total LGL12 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,000</b>
<b>Total For LGL12</b>										<b>0.00</b>	<b>400,000,000</b>	<b>500,000,000</b>
LHC01 On 19/07/2025 Spot Bond					0.00000	100.55539				0.00	0	
<b>Total LHC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC01</b>										<b>0.00</b>	<b>0</b>	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.54828				0.00	0	
<b>Total LHC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHC02</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.03848				0.00	0	20,000,000
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</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 LRFA3</b>										0.00	0	20,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.09721				0.00	0	
<b>Total LRFB3 SPOT</b>										0.00	0	
<b>Total For LRFB3</b>										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.12048				0.00	0	
<b>Total LRFC3 SPOT</b>										0.00	0	
<b>Total For LRFC3</b>										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.78968				0.00	0	
<b>Total MAR01B SPOT</b>										0.00	0	
<b>Total For MAR01B</b>										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.85708				0.00	0	
<b>Total MAR02B SPOT</b>										0.00	0	
<b>Total For MAR02B</b>										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.13872				0.00	0	
<b>Total MBF068 SPOT</b>										0.00	0	
<b>Total For MBF068</b>										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.04376				0.00	0	
<b>Total MBF070 SPOT</b>										0.00	0	
<b>Total For MBF070</b>										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.49685				0.00	0	
<b>Total MBF071 SPOT</b>										0.00	0	
<b>Total For MBF071</b>										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.80770				0.00	0	
<b>Total MBF072 SPOT</b>										0.00	0	
<b>Total For MBF072</b>										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.37847				0.00	0	
<b>Total MBF073 SPOT</b>										0.00	0	
<b>Total For MBF073</b>										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.49275				0.00	0	
<b>Total MBP038 SPOT</b>										0.00	0	
<b>Total For MBP038</b>										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.02371				0.00	0	
<b>Total MBP040 SPOT</b>										0.00	0	
<b>Total For MBP040</b>										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.82029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.69724				0.00	0	50,000,00
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.30401				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	100.75474				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 12/03/2023 Spot Bond					0.00000	100.76573				0.00	436,000,000	218,000,00
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>436,000,000</b>	<b>218,000,00</b>
<b>Total For MBP051</b>										<b>0.00</b>	<b>436,000,000</b>	<b>218,000,00</b>
MBP05 On 26/03/2024 Spot Bond					0.00000	100.45589				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			9.44000	9.44000	9.44000	106.53717				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.09276				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.37834				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.57123				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			10.09000	100.64691	10.09000	100.61985			56,504,000,000.00		5,600,000	1,400,00
<b>Total MML02 SPOT</b>									<b>56,504,000,000.00</b>		<b>5,600,000</b>	<b>1,400,00</b>
<b>Total For MML02</b>									<b>56,504,000,000.00</b>		<b>5,600,000</b>	<b>1,400,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.02444				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			10.34000	90.63833	10.34000	90.70350				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MML05 On 25/05/2027 Spot Bond					0.00000	101.20940				0.00	0	
<b>Total MML05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML05</b>										<b>0.00</b>	<b>0</b>	
MML06 On 25/05/2029 Spot Bond			11.01500	99.34886	11.01500	99.31992				0.00	0	
<b>Total MML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML06</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.98341				0.00	0	20,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.47707				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.62334				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.10364				0.00	0	10,000,000,00
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	101.73165				0.00	600,000,000	300,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	102.15991				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	101.33111				0.00	0	10,000,000,00
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	101.91064				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	101.48132				0.00	5,000,000,000	3,000,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>3,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN21</b>										0.00	5,000,000,000	3,000,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	102.74930				0.00	0	
<b>Total MTN22 SPOT</b>										0.00	0	
<b>Total For MTN22</b>										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.03500	96.98995	10.03500	96.96414				0.00	0	
<b>Total MTN23 SPOT</b>										0.00	0	
<b>Total For MTN23</b>										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.67574				0.00	0	
<b>Total MTN24 SPOT</b>										0.00	0	
<b>Total For MTN24</b>										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.22823				0.00	0	
<b>Total MTN25 SPOT</b>										0.00	0	
<b>Total For MTN25</b>										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.94561				0.00	0	
<b>Total MTN26 SPOT</b>										0.00	0	
<b>Total For MTN26</b>										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.69427				0.00	0	9,530,000,000
<b>Total MTN27 SPOT</b>										0.00	0	9,530,000,000
<b>Total For MTN27</b>										0.00	0	9,530,000,000
MTN28 On 15/03/2025 Spot Bond					0.00000	101.04552				0.00	0	
<b>Total MTN28 SPOT</b>										0.00	0	
<b>Total For MTN28</b>										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.24288				0.00	0	
<b>Total MTN29 SPOT</b>										0.00	0	
<b>Total For MTN29</b>										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.95303				0.00	0	
<b>Total MTN30 SPOT</b>										0.00	0	
<b>Total For MTN30</b>										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.59493				0.00	0	
<b>Total MTN31 SPOT</b>										0.00	0	
<b>Total For MTN31</b>										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.62352				0.00	3,000,000,000	3,000,000,000
<b>Total MTN32 SPOT</b>										0.00	3,000,000,000	3,000,000,000
<b>Total For MTN32</b>										0.00	3,000,000,000	3,000,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.65096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN33</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.13398				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.19599				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.44633				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	101.18037				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.18050				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	100.47118				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.58258				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	100.67709				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	100.76386				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			8.48500	103.38496	8.48500	103.36111				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			8.84500	103.03563	8.84500	103.01140				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			10.97000	100.82751	10.97000	100.79825				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	101.85305				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.56410				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	101.58030				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	101.66069				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.55073				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	100.56854				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			8.41000	102.52200	8.41000	102.49867				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			9.14800	102.31688	9.14800	102.29202				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			9.62500	100.86896	9.62500	100.84305				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			9.64000	106.09668	9.64000	106.06940			30,848,000,000.00		3,200,000	800,000
<b>Total NBK20A SPOT</b>									<b>30,848,000,000.00</b>		<b>3,200,000</b>	<b>800,000</b>
<b>Total For NBK20A</b>									<b>30,848,000,000.00</b>		<b>3,200,000</b>	<b>800,000</b>
NBK21 On 21/07/2027 Spot Bond			9.51500	106.75560	9.51500	106.72863			68,508,000,000,000.00		7,200,000,000	7,200,000,000
<b>Total NBK21A SPOT</b>									<b>68,508,000,000,000.00</b>		<b>7,200,000,000</b>	<b>7,200,000,000</b>
<b>Total For NBK21A</b>									<b>68,508,000,000,000.00</b>		<b>7,200,000,000</b>	<b>7,200,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK21A</b>										<b>8,508,000,000.00</b>	<b>7,200,000,000</b>	<b>7,200,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			7.74500	104.34860	7.74500	104.32660				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			8.56800	110.05979	8.56800	110.03469				20,563,200,000.00	2,400,000	600,000
<b>Total NBK23A SPOT</b>										<b>20,563,200,000.00</b>	<b>2,400,000</b>	<b>600,000</b>
<b>Total For NBK23A</b>										<b>20,563,200,000.00</b>	<b>2,400,000</b>	<b>600,000</b>
NBK24/ On 19/11/2027 Spot Bond			9.61000	109.76063	9.61000	109.73264				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK25/ On 17/02/2023 Spot Bond			8.24500	8.24500	8.24500	102.50510				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25/ On 12/02/2025 Spot Bond					0.00000	103.14111				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	71.99061	100.00000	71.83214				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 22/04/2026 Spot Bond					0.00000	101.86565				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			9.53500	109.67469	9.53500	109.64693				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28/ On 02/08/2023 Spot Bond			8.35000	103.33786	8.35000	103.31489				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29/ On 31/07/2026 Spot Bond			9.68000	104.79879	9.68000	104.77187				0.00	0	2,700,000,000
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>2,700,000,000</b>
NBK30/ On 20/02/2024 Spot Bond			8.43500	102.98785	8.43500	102.96473				40,488,000,000.00	4,800,000	1,200,000
<b>Total NBK30A SPOT</b>										<b>40,488,000,000.00</b>	<b>4,800,000</b>	<b>1,200,000</b>
<b>Total For NBK30A</b>										<b>40,488,000,000.00</b>	<b>4,800,000</b>	<b>1,200,000</b>
NBK31/ On 09/11/2023 Spot Bond			8.24500	105.31503	8.24500	105.29191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.59223				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>	
NBK351 On 10/05/2023 Spot Bond					0.00000	101.97566				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>	
NBK361 On 10/05/2026 Spot Bond					0.00000	104.47097				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond					0.00000	79.83030				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>	
NBK401 On 31/07/2026 Spot Bond					0.00000	104.10291				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>	
NBK431 On 20/02/2024 Spot Bond					0.00000	102.12680				0.00	0	160,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
NBK451 On 15/02/2023 Spot Bond					0.00000	101.42639				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK461 On 15/08/2025 Spot Bond					0.00000	101.86776				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>	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.24451				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>	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.65422				0.00	0	330,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
NBK501 On 09/11/2025 Spot Bond					0.00000	102.18129				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	101.42854				0.00	0	400,000,00
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.66350				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	101.56596				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.81671				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.59801				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.94575				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.05719				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>	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.17098				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.72782				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.04746				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.48547				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	100.52207				0.00	0	
<b>Total NCLN82 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 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			10.93500	100.48218	10.93500	100.45263				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	100.51828				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			10.59000	100.69356	10.59000	100.66486				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.52207				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.52797				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	100.53555				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	100.91386				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	100.91386				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.17245				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	101.33763				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	102.80011				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	100.98603				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.35823				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	105.14225				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	101.48059				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	100.49327				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.96886				0.00	6,000,000	901,500,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>6,000,000</b>	<b>901,500,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>6,000,000</b>	<b>901,500,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.21377				0.00	0	100,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	104.20298				0.00	6,800,000	1,700,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>6,800,000</b>	<b>1,700,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>6,800,000</b>	<b>1,700,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.09099				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	106.00517				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.38863				0.00	0	
<b>Total NGT107 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 NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.68744				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	101.95140				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	100.79691				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 23/04/2027 Spot Bond					0.00000	99.83856				0.00	0	
<b>Total NGT111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT111</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.02924				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	100.78134				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	105.49607				0.00	0	3,000,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	102.77526				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.84161				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.68644				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.27850				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>	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.56997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM022</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.47900	5.47900	5.47900	226.80092				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			3.83500	3.83500	3.83500	217.34810				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	162.50235				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			4.90000	4.90000	4.90000	112.31413				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.31500	5.31500	5.31500	115.45800				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			3.84000	3.84000	3.84000	162.12851				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	271.91759	3.45000	271.75868				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	162.84151				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			3.48000	3.48000	3.48000	221.24658				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			3.62500	219.77425	3.62500	219.64469				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.33500	89.97471	5.33500	115.18119				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	100.31878				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	141.00102				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	100.57570				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.93970				0.00	0	126,100,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>126,100,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>126,100,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.76382				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.11670				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	99.41841				0.00	0	114,800,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>114,800,00</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>114,800,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	117.96730				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	98.22145				0.00	0	
<b>Total NN039 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 NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	101.14940				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	98.99487				0.00	0	168,100,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>168,100,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>168,100,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.48480				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	146.62062				0.00	0	
<b>Total NN048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN048</b>										<b>0.00</b>	<b>0</b>	
NN049 On 03/03/2023 Spot Bond					0.00000	139.29555				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	100.66691				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	95.80444				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	85.27495				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	94.36355				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	100.69619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	94.41943				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	93.03741				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.62376				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.57887				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.55541				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	100.62612				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	100.55541				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	96.19309				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	92.82939				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	100.53625				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN176 On 18/06/2024 Spot Bond					0.00000	100.70106				0.00	0	
<b>Total NN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN176</b>										<b>0.00</b>	<b>0</b>	
NN177 On 12/11/2025 Spot Bond			10.97000	10.97000	10.97000	101.02500				0.00	0	
<b>Total NN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN177</b>										<b>0.00</b>	<b>0</b>	
NN178 On 02/04/2029 Spot Bond			10.65000	10.65000	10.65000	100.59811				0.00	0	
<b>Total NN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN178</b>										<b>0.00</b>	<b>0</b>	
NN179 On 15/09/2028 Spot Bond			10.67500	10.67500	10.67500	99.51956				0.00	0	
<b>Total NN179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN179</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	92.96397				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>	
NNF013 On 24/06/2025 Spot Bond					0.00000	120.82000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 24/06/2025 Spot Bond					0.00000	112.72000				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>	
NNF015 On 15/07/2025 Spot Bond					0.00000	123.40000				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>	
NNF016 On 07/07/2025 Spot Bond					0.00000	121.19000				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>	
NNF017 On 21/09/2023 Spot Bond					0.00000	120.12229				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>	
NNF025 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 31/10/2022 Spot Bond					0.00000	105.38908				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
<b>Total NNF080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF080</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
<b>Total NNF081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF081</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF084</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF085</b>										<b>0.00</b>	<b>0</b>	
NNF08: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF086 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF086</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.12732				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	88.92387				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.23830				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.12638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.16460				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.18009				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.28173				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.18843				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.27297				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.21105				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	111.00404				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.01742				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			8.84500	105.81729	8.84500	105.79173				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			3.80000	212.01474	3.80000	211.88885				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			11.70000	107.04375	11.70000	107.01051				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	17.35844	100.00000	17.32002				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	101.56444				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	101.37810				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.87439				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.07028				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.78801				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.24168				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>	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.70478				0.00	0	
<b>Total NTC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC35</b>										<b>0.00</b>	<b>0</b>	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.73377				0.00	0	
<b>Total NTC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC36</b>										<b>0.00</b>	<b>0</b>	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.47256				0.00	0	
<b>Total NTC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC37</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.57465				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	101.25193				0.00	0	
<b>Total OMI01 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 OMI01</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			8.86000	105.36175	8.86000	105.33652				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML10 On 14/09/2025 Spot Bond			9.26500	106.28077	9.26500	106.25418				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.21395				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	103.03082				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	100.87905				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	100.55446				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	100.93660				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	101.57102				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	101.96890				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	102.07036				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.00474				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.18728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.96935				0.00	0	
<b>Total PMM58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM58</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			9.18000	107.90724	9.19000	107.84577			977,272,882,288,000.00	1,304,713,821,600	768,191,134,30	
<b>Total R186 SPOT</b>									<b>7,272,882,288,000.00</b>	<b>304,713,821,600</b>	<b>768,191,134,30</b>	
<b>Total For R186</b>									<b>7,272,882,288,000.00</b>	<b>304,713,821,600</b>	<b>768,191,134,30</b>	
R197 On 07/12/2023 Spot Bond			2.40000	334.43804	2.30000	334.61495			142,286,400,000,000.00	59,286,000,000	531,819,600,00	
<b>Total R197 SPOT</b>									<b>12,286,400,000,000.00</b>	<b>59,286,000,000</b>	<b>531,819,600,00</b>	
<b>Total For R197</b>									<b>12,286,400,000,000.00</b>	<b>59,286,000,000</b>	<b>531,819,600,00</b>	
R202 On 07/12/2033 Spot Bond			4.52000	246.99360	4.47900	247.74537			22,699,440,000,000.00	5,022,000,000	161,616,211,90	
<b>Total R202 SPOT</b>									<b>12,699,440,000,000.00</b>	<b>5,022,000,000</b>	<b>161,616,211,90</b>	
<b>Total For R202</b>									<b>12,699,440,000,000.00</b>	<b>5,022,000,000</b>	<b>161,616,211,90</b>	
R2023 On 28/02/2023 Spot Bond			7.22000	101.23177	7.24500	101.20328			809,476,400,000,000.00	250,620,000,000	147,969,198,20	
<b>Total R2023 SPOT</b>									<b>19,476,400,000,000.00</b>	<b>250,620,000,000</b>	<b>147,969,198,20</b>	
<b>Total For R2023</b>									<b>19,476,400,000,000.00</b>	<b>250,620,000,000</b>	<b>147,969,198,20</b>	
R2030 On 31/01/2030 Spot Bond			10.81500	87.77174	10.83500	87.65665			506,174,904,101,000.00	2,081,014,785,400	999,856,063,60	
<b>Total R2030 SPOT</b>									<b>16,174,904,101,000.00</b>	<b>081,014,785,400</b>	<b>999,856,063,60</b>	
<b>Total For R2030</b>									<b>16,174,904,101,000.00</b>	<b>081,014,785,400</b>	<b>999,856,063,60</b>	
R2032 On 31/03/2032 Spot Bond			11.30000	82.98312	11.31500	82.88267			319,992,014,240,000.00	1,001,769,204,800	128,624,603,90	
<b>Total R2032 SPOT</b>									<b>19,992,014,240,000.00</b>	<b>001,769,204,800</b>	<b>128,624,603,90</b>	
<b>Total For R2032</b>									<b>19,992,014,240,000.00</b>	<b>001,769,204,800</b>	<b>128,624,603,90</b>	
R2035 On 28/02/2035 Spot Bond			11.67500	83.09004	11.69500	82.95207			822,374,916,955,000.00	584,357,594,600	535,506,786,80	
<b>Total R2035 SPOT</b>									<b>12,374,916,955,000.00</b>	<b>584,357,594,600</b>	<b>535,506,786,80</b>	
<b>Total For R2035</b>									<b>12,374,916,955,000.00</b>	<b>584,357,594,600</b>	<b>535,506,786,80</b>	
R2037 On 31/01/2037 Spot Bond			11.84000	79.06461	11.86000	78.92745			157,989,375,808,000.00	182,262,616,200	105,045,064,80	
<b>Total R2037 SPOT</b>									<b>17,989,375,808,000.00</b>	<b>182,262,616,200</b>	<b>105,045,064,80</b>	
<b>Total For R2037</b>									<b>17,989,375,808,000.00</b>	<b>182,262,616,200</b>	<b>105,045,064,80</b>	
R2040 On 31/01/2040 Spot Bond			11.91000	80.79999	11.94000	80.59409			896,878,365,642,000.00	579,082,986,200	130,558,419,30	
<b>Total R2040 SPOT</b>									<b>16,878,365,642,000.00</b>	<b>579,082,986,200</b>	<b>130,558,419,30</b>	
<b>Total For R2040</b>									<b>16,878,365,642,000.00</b>	<b>579,082,986,200</b>	<b>130,558,419,30</b>	
R2044 On 31/01/2044 Spot Bond			11.89000	77.72286	11.92000	77.51536			167,370,539,618,000.00	518,702,316,200	519,391,652,50	
<b>Total R2044 SPOT</b>									<b>17,370,539,618,000.00</b>	<b>518,702,316,200</b>	<b>519,391,652,50</b>	
<b>Total For R2044</b>									<b>17,370,539,618,000.00</b>	<b>518,702,316,200</b>	<b>519,391,652,50</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048 On 28/02/2048 Spot Bond			11.82500	76.56635	11.85000	76.38588			925,289,024,445,000.00	1,515,880,678,600	513,654,455,800
<b>Total R2048 SPOT</b>									<b>15,289,024,445,000.00</b>	<b>515,880,678,600</b>	<b>513,654,455,800</b>
<b>Total For R2048</b>									<b>15,289,024,445,000.00</b>	<b>515,880,678,600</b>	<b>513,654,455,800</b>
R209 On 31/03/2036 Spot Bond			11.69000	63.88108	11.70500	63.78824			136,916,276,950,000.00	182,798,655,000	751,244,719,400
<b>Total R209 SPOT</b>									<b>16,916,276,950,000.00</b>	<b>182,798,655,000</b>	<b>751,244,719,400</b>
<b>Total For R209</b>									<b>16,916,276,950,000.00</b>	<b>182,798,655,000</b>	<b>751,244,719,400</b>
R210 On 31/03/2028 Spot Bond			3.21000	224.39487	3.12500	225.22508			91,671,822,000,000.00	28,558,200,000	204,291,126,800
<b>Total R210 SPOT</b>									<b>11,671,822,000,000.00</b>	<b>28,558,200,000</b>	<b>204,291,126,800</b>
<b>Total For R210</b>									<b>11,671,822,000,000.00</b>	<b>28,558,200,000</b>	<b>204,291,126,800</b>
R213 On 28/02/2031 Spot Bond			11.17000	78.63622	11.19000	78.52180			684,306,151,300,000.00	240,313,890,000	314,193,553,100
<b>Total R213 SPOT</b>									<b>14,306,151,300,000.00</b>	<b>240,313,890,000</b>	<b>314,193,553,100</b>
<b>Total For R213</b>									<b>14,306,151,300,000.00</b>	<b>240,313,890,000</b>	<b>314,193,553,100</b>
R214 On 28/02/2041 Spot Bond			11.80000	61.41621	11.83000	61.24557			136,595,470,000,000.00	96,321,650,000	521,587,449,300
<b>Total R214 SPOT</b>									<b>16,595,470,000,000.00</b>	<b>96,321,650,000</b>	<b>521,587,449,300</b>
<b>Total For R214</b>									<b>16,595,470,000,000.00</b>	<b>96,321,650,000</b>	<b>521,587,449,300</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.99154			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	100.85540			0.00	0	4,280,000,000
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,280,000,000</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	<b>4,280,000,000</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.10967			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	101.58942			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	101.55175			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	100.52627			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	100.47742			0.00	0	
<b>Total RDFB21 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 RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.51637				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.13642				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.79599				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.44914				0.00	0	
<b>Total RDFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG01</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.45873				0.00	0	
<b>Total RDFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG02</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.48205				0.00	0	
<b>Total RDFG03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG03</b>										<b>0.00</b>	<b>0</b>	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.50388				0.00	0	
<b>Total RDFG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFG04</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.86654				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>	
RED15 On 31/01/2028 Spot Bond					0.00000	97.25393				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	101.18003				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED17 On 14/11/2025 Spot Bond					0.00000	100.54848				0.00	0	
<b>Total RED171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED171</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	101.98097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	102.46919				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.18545				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	100.21442				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.03426				0.00	2,000,000,000	1,000,000,000
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RED704</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
RED70: On 17/04/2023 Spot Bond					0.00000	100.20270				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.92552				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	101.91365				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.34559				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	102.00664				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	100.51566				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RES59 On 13/10/2027 Spot Bond					0.00000	100.10991				0.00	0	
<b>Total RES59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES59</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.48547				0.00	0	
<b>Total RFCA1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA1</b>										<b>0.00</b>	<b>0</b>	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.46792				0.00	0	
<b>Total RFCA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCA2</b>										<b>0.00</b>	<b>0</b>	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.51425				0.00	0	
<b>Total RFCB1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB1</b>										<b>0.00</b>	<b>0</b>	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.48555				0.00	0	
<b>Total RFCB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCB2</b>										<b>0.00</b>	<b>0</b>	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.54831				0.00	0	
<b>Total RFCC1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC1</b>										<b>0.00</b>	<b>0</b>	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.51113				0.00	0	
<b>Total RFCC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCC2</b>										<b>0.00</b>	<b>0</b>	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.63145				0.00	0	
<b>Total RFCD1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD1</b>										<b>0.00</b>	<b>0</b>	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.57359				0.00	0	
<b>Total RFCD2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RFCD2</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.01957				0.00	0	15,200,000.00
<b>Total RN2027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,200,000.00</b>
<b>Total For RN2027</b>										<b>0.00</b>	<b>0</b>	<b>15,200,000.00</b>
RW23 On 10/12/2023 Spot Bond			9.13600	103.77925	9.13600	103.75392				0.00	0	3,600,000.00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000.00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000.00</b>
RW28 On 10/12/2028 Spot Bond			12.00500	96.14000	12.00500	96.10938				0.00	0	
<b>Total RW28 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 RW28</b>									<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			12.49000	93.78898	12.49000	93.75795			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.04732			0.00	0	250,000,00
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
RWL28 On 30/06/2028 Spot Bond			11.51500	95.49888	11.51500	95.46967			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	101.72894			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	101.90213			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			9.55500	105.74213	9.55500	105.71531		57,330,000,000.00		6,000,000	1,500,00
<b>Total SBS20 SPOT</b>								<b>57,330,000,000.00</b>		<b>6,000,000</b>	<b>1,500,00</b>
<b>Total For SBS20</b>								<b>57,330,000,000.00</b>		<b>6,000,000</b>	<b>1,500,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.06058			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			9.02000	102.99634	9.02000	102.97165			0.00	0	
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			9.61500	99.03788	9.61500	99.01261			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			9.93000	102.89455	9.93000	102.86731		75,468,000,000,000.00		7,600,000,000	7,600,000,00
<b>Total SBS31 SPOT</b>								<b>75,468,000,000,000.00</b>		<b>7,600,000,000</b>	<b>7,600,000,00</b>
<b>Total For SBS31</b>								<b>75,468,000,000,000.00</b>		<b>7,600,000,000</b>	<b>7,600,000,00</b>
SBS34 On 19/09/2024 Spot Bond			9.16000	102.44053	9.16000	102.41519			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			9.21800	101.74259	9.21800	101.71768				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			11.09000	95.36086	11.09000	95.33289				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			7.78000	104.45564	7.78000	104.43350				0.00	0	78,000,00
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>78,000,00</b>
SBS42 On 12/11/2025 Spot Bond			9.42500	107.78271	9.42500	107.75574				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			10.07000	107.60902	10.07000	107.58030				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			7.26000	102.88965	7.26000	102.86966				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	101.72211				0.00	137,396,000	208,698,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>137,396,000</b>	<b>208,698,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>137,396,000</b>	<b>208,698,00</b>
SBS51 On 31/01/2024 Spot Bond			8.93000	8.93000	8.93000	103.07737				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	101.77118				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.56778				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.65914				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	102.53465				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.18561				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	101.91603				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	101.79513				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	102.21356				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	101.68140				0.00	0	980,000,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>980,000,00</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	<b>980,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	100.54022				0.00	0	200,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.26103				0.00	0	200,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.87392				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.53077				0.00	0	240,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	101.31256				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	100.88423				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.92942				0.00	0	160,000,00
<b>Total SBS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For SBS74</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
SBS75 On 26/04/2027 Spot Bond					0.00000	101.11668				0.00	0	1,220,000,00
<b>Total SBS75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For SBS75</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
SBS76 On 26/04/2032 Spot Bond					0.00000	99.82809				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			3.20000	331.56148	3.20000	331.36996				0.00	0	700,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.47900	5.47900	5.47900	226.80092				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.90162				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	100.61669				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.56048				0.00	7,600,000	70,900,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>7,600,000</b>	<b>70,900,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>7,600,000</b>	<b>70,900,00</b>
SBT10 On 30/09/2025 Spot Bond					0.00000	104.96102				0.00	342,000,000	342,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>342,000,000</b>	<b>342,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>342,000,000</b>	<b>342,000,00</b>
SBT10 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>	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.03962				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.32781				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT107</b>										<b>0.00</b>	<b>0</b>	
SBT107 On 13/07/2027 Spot Bond					0.00000	100.05033				0.00	200,000,000	200,000,000
<b>Total SBT108 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SBT108</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.15993				0.00	156,000,000	78,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>156,000,000</b>	<b>78,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>156,000,000</b>	<b>78,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.89410				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			9.10000	105.25126	9.10000	105.22567			40,950,000,000,000.00	4,500,000,000	1,500,000,000	
<b>Total SBT203 SPOT</b>									<b>10,950,000,000,000.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBT203</b>									<b>10,950,000,000,000.00</b>	<b>4,500,000,000</b>	<b>1,500,000,000</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.95443				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>	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.64237				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	105.36143				0.00	0	1,607,100,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,607,100,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>1,607,100,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.93579				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.15744				0.00	1,000,000,000	2,300,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,300,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,300,000,000</b>
SLI5 On 16/08/2026 Spot Bond					0.00000	101.46503				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	101.59328				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			10.14000	94.01098	10.14000	93.98572				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.36456				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.66002				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.29531				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.27784				0.00	0	
<b>Total SLRA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA8</b>										<b>0.00</b>	<b>0</b>	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.33001				0.00	0	
<b>Total SLRA9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA9</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.36506				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.36506				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.34760				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>	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.31270				0.00	0	
<b>Total SLRB8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB8</b>										<b>0.00</b>	<b>0</b>	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.36485				0.00	0	
<b>Total SLRB9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB9</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.39992				0.00	0	
<b>Total SLRC6 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 SLRC6</b>										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.39117				0.00	0	
<b>Total SLRC7 SPOT</b>										0.00	0	
<b>Total For SLRC7</b>										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.38241				0.00	0	
<b>Total SLRC8 SPOT</b>										0.00	0	
<b>Total For SLRC8</b>										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.43451				0.00	0	
<b>Total SLRC9 SPOT</b>										0.00	0	
<b>Total For SLRC9</b>										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.94000	101.53299	8.94000	101.50915				0.00	0	
<b>Total SNT03 SPOT</b>										0.00	0	
<b>Total For SNT03</b>										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.96571				0.00	0	
<b>Total SNT05 SPOT</b>										0.00	0	
<b>Total For SNT05</b>										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.65784				0.00	0	
<b>Total SNT06 SPOT</b>										0.00	0	
<b>Total For SNT06</b>										0.00	0	
SOL01 On 17/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	41,000,000,000	81,200,000,00	
<b>Total SOL01 SPOT</b>									10,000,000,000,000.00	41,000,000,000	81,200,000,00	
<b>Total For SOL01</b>									10,000,000,000,000.00	41,000,000,000	81,200,000,00	
SOL02 On 17/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	51,500,000,000	125,400,000,00	
<b>Total SOL02 SPOT</b>									50,000,000,000,000.00	51,500,000,000	125,400,000,00	
<b>Total For SOL02</b>									50,000,000,000,000.00	51,500,000,000	125,400,000,00	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.28199				0.00	0	
<b>Total SPDA13 SPOT</b>										0.00	0	
<b>Total For SPDA13</b>										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.02581				0.00	0	
<b>Total SPDA14 SPOT</b>										0.00	0	
<b>Total For SPDA14</b>										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.04441				0.00	0	
<b>Total SPDA15 SPOT</b>										0.00	0	
<b>Total For SPDA15</b>										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.02933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPDA16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA16</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.05091				0.00	0	
<b>Total SPDA17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA17</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.22993				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	101.25198				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.97441				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	0.00000				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	100.58183				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.50857				0.00	0	1,100,000,00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
SPG01 On 12/07/2025 Spot Bond					0.00000	100.12731				0.00	0	
<b>Total SPG011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG011</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.12381				0.00	0	
<b>Total SPGC03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC03</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.06564				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.54777				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN01 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	159.87276				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			9.16500	107.95975	9.16500	107.93333				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			10.68000	80.90403	10.68000	80.88077				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.43245				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.02461				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			8.64500	101.22062	8.64500	101.19709				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.36500	114.84035	5.36500	114.76746				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.39148				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	101.62071				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	100.65200				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			3.33000	3.33000	3.33000	330.90508				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.82702				0.00	0	
<b>Total SSN054 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 SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.53187				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.88500	3.88500	3.88500	161.96862				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.46500	5.46500	5.46500	113.40116				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.85000	4.85000	4.85000	112.64673				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.30500	4.30500	4.30500	212.30678				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.98437				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.96942				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.61259				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.60006				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.11659				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.65859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.53497				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.02646				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.00342				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.71066				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.51374				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.35400	5.35400	5.35400	229.29917				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.61172				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.01695				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>	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.79713				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			11.50000	84.75787	11.50000	84.73213				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	100.59037				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			4.28500	212.64771	4.28500	212.51855				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			5.53400	225.85666	5.53400	225.71209				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.30942				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	94.03188				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12( On 11/12/2022 Spot Bond					0.00000	100.61850				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	100.78653				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 20/10/2022 Spot Bond					0.00000	99.96662				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 27/10/2023 Spot Bond					0.00000	97.74518				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	97.39792				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.65070				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.08679				0.00	0	
<b>Total SSN142 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 SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.15442				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	100.97301				0.00	0	
<b>Total SSN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN150</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.65973				0.00	0	
<b>Total SSN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN161</b>										<b>0.00</b>	<b>0</b>	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.80525				0.00	0	
<b>Total SSN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN164</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.52809				0.00	0	
<b>Total SSN173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN173</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/02/2027 Spot Bond					0.00000	101.99353				0.00	0	
<b>Total SSN174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN174</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 31/03/2046 Spot Bond			4.61125	111.07491	4.61125	111.00648				0.00	0	
<b>Total SSN175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN175</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 31/12/2050 Spot Bond			4.61382	46.43205	4.61382	113.51975				0.00	0	
<b>Total SSN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN176</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.88975				0.00	0	
<b>Total SSN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN177</b>										<b>0.00</b>	<b>0</b>	
SSN17 On 28/09/2027 Spot Bond					0.00000	100.61277				0.00	0	
<b>Total SSN178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN178</b>										<b>0.00</b>	<b>0</b>	
SST20 On 08/12/2026 Spot Bond					0.00000	101.09584				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>	
SST20 On 31/08/2027 Spot Bond					0.00000	100.19626				0.00	840,000,000	1,680,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SST202 SPOT</b>										<b>0.00</b>	<b>840,000,000</b>	<b>1,680,000,000</b>
<b>Total For SST202</b>										<b>0.00</b>	<b>840,000,000</b>	<b>1,680,000,000</b>
STF001 On 01/03/2027 Spot Bond					0.00000	103.90177				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			9.68000	98.75146	9.68000	98.72583				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.12645				0.00	0	
<b>Total T16A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16A10</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.11855				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.03991				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.15300				0.00	0	
<b>Total T17A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A13</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.06590				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.05040				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	101.06590				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			7.81000	99.40660	7.81000	99.38591				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			8.32000	99.50193	8.32000	99.47989				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A11 On 21/08/2025 Spot Bond					0.00000	100.39551				0.00	0	
<b>Total T18A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A11</b>										<b>0.00</b>	<b>0</b>	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.40677				0.00	0	
<b>Total T18A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T18A21</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond					0.00000	101.40590				0.00	0	
<b>Total TC001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC001</b>										<b>0.00</b>	<b>0</b>	
TC002 On 15/02/2027 Spot Bond					0.00000	101.55455				0.00	0	
<b>Total TC002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TC002</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.49919				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>	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.99157				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.33636				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>	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.72315				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.20613				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	99.88946				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.11884				0.00	2,130,000,000	1,065,000,000
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>2,130,000,000</b>	<b>1,065,000,000</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>2,130,000,000</b>	<b>1,065,000,000</b>
TFS165 On 15/10/2023 Spot Bond					0.00000	99.97147				0.00	0	
<b>Total TFS165 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 TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.94144				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.32174				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.01654				0.00	0	1,390,000,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,390,000,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>1,390,000,00</b>
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.70652				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.61374				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.03327				0.00	0	
<b>Total TFS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS171</b>										<b>0.00</b>	<b>0</b>	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.13168				0.00	0	
<b>Total TFS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS172</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.09656				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>	
TH15A7 On 21/11/2022 Spot Bond			10.27000	10.27000	10.27000	103.91588				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>	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.08171				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.05996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.13134				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	101.13740				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	101.12805				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	101.20423				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.21022				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	101.16701				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	101.72396				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	101.60054				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.49704				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.06616				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			9.09000	100.34487	9.09000	100.32063				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	101.07391				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.06926				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			6.36000	99.88731	6.36000	99.87031				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.10339				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.32656				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	101.16233				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.15148				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.22591				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	101.20575				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.48460				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.61612				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.53877				0.00	0	
<b>Total TH16D3 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 TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.13563				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.11239				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.10464				0.00	0	
<b>Total TH17B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B3</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.19140				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.15577				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	101.15112				0.00	0	
<b>Total TH17C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C3</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.47611				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41890				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.38332				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	100.95751				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	100.98083				0.00	0	
<b>Total TH17O3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O3</b>										<b>0.00</b>	<b>0</b>	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.41669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH18B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18B1</b>										<b>0.00</b>	<b>0</b>	
TH18C On 21/08/2027 Spot Bond					0.00000	100.45140				0.00	0	
<b>Total TH18C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18C1</b>										<b>0.00</b>	<b>0</b>	
TH18D On 21/08/2027 Spot Bond					0.00000	100.50104				0.00	0	
<b>Total TH18D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18D1</b>										<b>0.00</b>	<b>0</b>	
TH18O On 21/08/2023 Spot Bond					0.00000	100.37669				0.00	0	
<b>Total TH18O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH18O1</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			8.92500	102.26196	8.92500	102.23729				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	102.74128				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.14956				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			9.66000	99.04579	9.66000	99.02026				0.00	0	10,000,000.00
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.23042				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.31166				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	101.38113				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.77813				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			9.14500	106.48128	9.14500	106.45541			3,712,870,000,000.00	406,000,000	437,840,000
<b>Total TN23 SPOT</b>									<b>3,712,870,000,000.00</b>	<b>406,000,000</b>	<b>437,840,000</b>
<b>Total For TN23</b>									<b>3,712,870,000,000.00</b>	<b>406,000,000</b>	<b>437,840,000</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	53.67273	100.00000	53.55458			0.00	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			10.04000	100.24509	10.04000	100.21840			687,187,800,000.00	68,445,000	1,691,722,500
<b>Total TN25 SPOT</b>									<b>687,187,800,000.00</b>	<b>68,445,000</b>	<b>1,691,722,500</b>
<b>Total For TN25</b>									<b>687,187,800,000.00</b>	<b>68,445,000</b>	<b>1,691,722,500</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	19.95502	100.00000	19.91110			0.00	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			11.49000	94.05711	11.49000	94.02856			1,029,198,366,000.00	89,573,400	21,104,315,600
<b>Total TN27 SPOT</b>									<b>1,029,198,366,000.00</b>	<b>89,573,400</b>	<b>21,104,315,600</b>
<b>Total For TN27</b>									<b>1,029,198,366,000.00</b>	<b>89,573,400</b>	<b>21,104,315,600</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	14.09847	100.00000	14.06744			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			11.76500	95.43221	11.76500	95.40256			0.00	0	
<b>Total TN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>									<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			12.41500	90.75984	12.41500	90.72981			0.00	0	900,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	114.81252	8.00000	114.78778			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			12.90200	93.10793	12.90200	93.07630			0.00	0	
<b>Total TN34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			13.05500	84.44930	13.05500	84.41997			662,610,441,500.00	50,755,300	1,053,170,200
<b>Total TN40 SPOT</b>									<b>662,610,441,500.00</b>	<b>50,755,300</b>	<b>1,053,170,200</b>
<b>Total For TN40</b>									<b>662,610,441,500.00</b>	<b>50,755,300</b>	<b>1,053,170,200</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.28808	10.75000	100.25924			0.00	0	
<b>Total TN40/R214 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 TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.55716				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.63485				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			5.83000	101.75639	5.83000	101.92282				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	100.68279				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	100.47877				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	100.48694				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	100.49830				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A31 On 20/06/2026 Spot Bond			8.21000	98.55018	8.21000	100.60827				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>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				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>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.21707				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			8.35500	103.89666	8.35500	103.87303				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>	
TRA3A5 On 14/11/2022 Spot Bond					0.00000	101.25835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.52384				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.43741				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02394				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			8.64500	100.94059	8.64500	100.91713				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02394				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			9.22000	99.32449	9.22000	99.29989				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.54672				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.47707				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	100.54069				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	100.51799				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.66532				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	100.66532				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP261 On 07/02/2023 Spot Bond					0.00000	98.04704				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.94186				0.00	0	
<b>Total TSP262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP262</b>										<b>0.00</b>	<b>0</b>	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.45521				0.00	0	
<b>Total TSP263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP263</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.12510				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.05709				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	102.70988				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 20/10/2022 Spot Bond					0.00000	99.96662				0.00	0	
<b>Total TWC417 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC417</b>										<b>0.00</b>	<b>0</b>	
TWC41 On 28/11/2022 Spot Bond					0.00000	101.06361				0.00	0	
<b>Total TWC419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC419</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.28380				0.00	0	
<b>Total TWC421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC421</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.78444				0.00	0	
<b>Total TWC422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC422</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.20885				0.00	0	
<b>Total TWC423 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 TWC423</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 10/01/2023 Spot Bond					0.00000	100.41353				0.00	0	
<b>Total TWC424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC424</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 12/01/2023 Spot Bond					0.00000	100.37793				0.00	0	
<b>Total TWC425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC425</b>										<b>0.00</b>	<b>0</b>	
TWC42 On 16/01/2023 Spot Bond					0.00000	98.89789				0.00	0	
<b>Total TWC426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC426</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			11.51000	100.67411	11.51000	100.64300				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.23434				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.28830				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	101.26050				0.00	0	
<b>Total UU1A04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A04</b>										<b>0.00</b>	<b>0</b>	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.37376				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	101.39990				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.44171				0.00	0	
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.62631				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.66112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.25586				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	101.36606				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	101.21809				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.78696				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.18484				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.91096				0.00	0	
<b>Total VKE19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE19</b>										<b>0.00</b>	<b>0</b>	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.93816				0.00	0	300,000,00
<b>Total VKE20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For VKE20</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76192				0.00	1,000,000,000	500,000,00
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total for SPOT</b>										<b>1.10e+017</b>	<b>942,071,609,900</b>	<b>933,462,572,10</b>
<b>Total for SPOT :</b>										<b>1.10e+017</b>	<b>942,071,609,900</b>	<b>933,462,572,10</b>
<b>Total Futures</b>										<b>1.10e+017</b>	<b>942,072,176,410</b>	<b>933,464,197,51</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>173,45</b>
<b>Grand Total:</b>										<b>1.10e+017</b>	<b>942,072,176,410</b>	<b>933,464,371,01</b>