



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 12/10/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.58447	75.14448	11.62245	74.94891			26,300,568.00	350	
ES33	On	03/02/2022	Bond Future			11.84004	76.00873	11.88130	75.80286			19,990,295.99	263	26
ES33	On	05/05/2022	Bond Future			12.09623	73.14266	12.13924	72.93457			6,363,411.42	87	8
ES33	On	04/08/2022	Bond Future			12.36383	74.00107	12.40916	73.78852			0.00	0	
<b>Total ES33 Future</b>												<b>52,654,275.41</b>	<b>700</b>	<b>35</b>
<b>Total For ES33</b>												<b>52,654,275.41</b>	<b>700</b>	<b>35</b>
ES42	On	04/11/2021	Bond Future			12.02789	73.69870	12.06722	73.46897			352,206,087.30	4,779	
ES42	On	03/02/2022	Bond Future			12.25977	74.54631	12.30221	74.30616			267,397,613.97	3,587	3,58
ES42	On	05/05/2022	Bond Future			12.50048	71.18157	12.54481	70.93884			84,848,431.44	1,192	1,19
ES42	On	04/08/2022	Bond Future			12.74488	72.01563	12.79155	71.76820			0.00	0	
<b>Total ES42 Future</b>												<b>704,452,132.71</b>	<b>9,558</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>704,452,132.71</b>	<b>9,558</b>	<b>4,77</b>
I2025	On	04/11/2021	Bond Future			155.36409	155.36409	155.32117	155.32117			137,031,127.38	882	4,79
I2025	On	03/02/2022	Bond Future			155.56710	155.56710	155.50706	155.50706			103,452,121.50	665	89
I2025	On	05/05/2022	Bond Future			157.43201	157.43201	157.37161	157.37161			34,162,746.17	217	19

an  
est

0

33

37

0

**10**

**10**

0

37

32

0

**19**

**19**

32

32

34

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	04/08/2022	Bond Future			157.76387	157.76387	157.69873	157.69873			0.00	0	
<b>Total I2025 Future</b>												<b>274,645,995.05</b>	<b>1,764</b>	<b>5,80</b>
<b>Total For I2025</b>												<b>274,645,995.05</b>	<b>1,764</b>	<b>5,80</b>
I2029	On	04/11/2021	Bond Future			114.48807	114.48807	114.41465	114.41465			151,811,180.82	1,326	2,38
I2029	On	03/02/2022	Bond Future			115.80484	115.80484	115.71820	115.71820			115,573,230.32	998	2,4
I2029	On	05/05/2022	Bond Future			115.99334	115.99334	115.90598	115.90598			38,045,815.52	328	18
I2029	On	04/08/2022	Bond Future			117.43028	117.43028	117.33886	117.33886			0.00	0	
<b>Total I2029 Future</b>												<b>305,430,226.66</b>	<b>2,652</b>	<b>4,95</b>
<b>Total For I2029</b>												<b>305,430,226.66</b>	<b>2,652</b>	<b>4,95</b>
I2033	On	04/11/2021	Bond Future			108.94694	108.94694	108.91217	108.91217			1,645,861,422.58	15,107	2,4
I2033	On	03/02/2022	Bond Future			110.19991	110.19991	110.15298	110.15298			1,248,675,180.21	11,331	6,8
I2033	On	05/05/2022	Bond Future			110.24119	110.24119	110.19400	110.19400			416,270,733.44	3,776	2,1
I2033	On	04/08/2022	Bond Future			111.60678	111.60678	111.55621	111.55621			0.00	0	
<b>Total I2033 Future</b>												<b>3,310,807,336.23</b>	<b>30,214</b>	<b>11,38</b>
<b>Total For I2033</b>												<b>3,310,807,336.23</b>	<b>30,214</b>	<b>11,38</b>
I2038	On	04/11/2021	Bond Future			121.11919	121.11919	121.07967	121.07967			347,975,432.87	2,873	4,7
I2038	On	03/02/2022	Bond Future			120.73031	120.73031	120.67743	120.67743			260,294,548.36	2,156	2,6
I2038	On	05/05/2022	Bond Future			122.17783	122.17783	122.12452	122.12452			87,601,504.11	717	6
I2038	On	04/08/2022	Bond Future			121.87082	121.87082	121.81379	121.81379			0.00	0	
<b>Total I2038 Future</b>												<b>695,871,485.34</b>	<b>5,746</b>	<b>8,04</b>
<b>Total For I2038</b>												<b>695,871,485.34</b>	<b>5,746</b>	<b>8,04</b>
I2046	On	04/11/2021	Bond Future			109.23650	109.23650	109.20075	109.20075			402,864,212.00	3,688	17,1
I2046	On	03/02/2022	Bond Future			110.49274	110.49274	110.44496	110.44496			57,124,746.58	517	5,0
I2046	On	05/05/2022	Bond Future			109.93232	109.93232	109.88425	109.88425			18,798,426.72	171	1
I2046	On	04/08/2022	Bond Future			111.29442	111.29442	111.24283	111.24283			0.00	0	
<b>Total I2046 Future</b>												<b>478,787,385.30</b>	<b>4,376</b>	<b>22,36</b>
<b>Total For I2046</b>												<b>478,787,385.30</b>	<b>4,376</b>	<b>22,36</b>
I2050	On	04/11/2021	Bond Future			112.74743	112.74743	112.71068	112.71068			171,263,346.17	1,519	7,0
I2050	On	03/02/2022	Bond Future			112.06308	112.06308	112.01387	112.01387			127,751,911.20	1,140	1,5
I2050	On	05/05/2022	Bond Future			113.40657	113.40657	113.35694	113.35694			42,981,090.03	379	3
I2050	On	04/08/2022	Bond Future			112.79072	112.79072	112.73767	112.73767			0.00	0	
<b>Total I2050 Future</b>												<b>341,996,347.40</b>	<b>3,038</b>	<b>8,94</b>
<b>Total For I2050</b>												<b>341,996,347.40</b>	<b>3,038</b>	<b>8,94</b>
R186	On	04/11/2021	Bond Future			7.97264	114.47495	8.02567	114.24185		5.30	2,021,627,617.00	17,660	65,1
R186	On	03/02/2022	Bond Future			8.19716	110.48175	8.25667	110.23396		5.63	1,933,430,625.00	17,500	17,5
R186	On	05/05/2022	Bond Future			8.43520	111.77997	8.49882	111.52963		5.37	0.00	0	
R186	On	04/08/2022	Bond Future			8.69441	107.80421	8.76350	107.54785		5.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>3,955,058,242.00</b>	<b>35,160</b>	<b>82,62</b>
R186	On	04/11/2021	Bond Future	8.09	Put			505.89000	0.50589	400,180	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			813.68000	0.81368	943,600	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			488.00000	0.48800	384,820	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			839.87000	0.83987	972,310	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			470.46000	0.47046	369,800	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,228.16000	3.22816	3,453,300	5.95	0.00	0	
R186	On	04/11/2021	Bond Future		Call			14,241.85000	14.24185	14,474,950	5.42	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.42	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			214.75000	0.21475	264,460	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,344.28000	1.34428	1,160,890	5.31	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			787.83000	0.78783	915,220	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			20.63000	0.02063	12,670	5.95	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.30	Put			4,271.26000	4.27126	4,052,300	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			190.52000	0.19052	218,130	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,348.14000	4.34814	4,127,960	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			195.52000	0.19552	223,730	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,309.58000	4.30958	4,090,000	5.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			200.75000	0.20075	229,580	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			3,268.02000	3.26802	3,090,410	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,442.54000	1.44254	1,550,870	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,227.29000	2.22729	2,085,280	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,460.71000	1.46071	1,569,920	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,205.82000	2.20582	2,064,690	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			88.77000	0.08877	101,100	5.05	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.88	Call			801.81000	0.80181	874,540	5.23	0.00	0	4,00
R186	On	05/05/2022	Bond Future	6.73	Put			7,328.71000	7.32871	7,090,700	5.05	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			257.53000	0.25753	288,590	4.95	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			5,182.80000	5.18280	4,963,520	4.95	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			393.56000	0.39356	436,670	5.05	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,491.59000	4.49159	4,284,360	5.05	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,479.02000	1.47902	1,589,090	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,184.51000	2.18451	2,044,240	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,139.35000	2.13935	2,276,690	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,586.42000	1.58642	1,473,420	5.55	0.00	0	4,00
R186	On	04/08/2022	Bond Future	6.96	Call			158.62000	0.15862	178,180	4.80	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,111.57000	7.11157	6,874,770	4.80	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			3,859.80000	3.85980	3,674,430	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,045.39000	1.04539	1,128,540	5.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.13	Put		3,425.27000	3.42527	3,252,060	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,059.02000	1.05902	1,142,900	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,400.82000	3.40082	3,228,340	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,072.76000	1.07276	1,157,370	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,376.49000	3.37649	3,204,740	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,617.11000	4.61711	4,806,780	6.12	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		933.18000	0.93318	866,490	6.12	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Call		829.96000	0.82996	900,950	5.07	0.00	0	3,60
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,25</b>
<b>Total For R186</b>											<b>3,955,058,242.00</b>	<b>35,160</b>	<b>135,87</b>
R197	On	04/11/2021	Bond Future			328.75063	328.75063	328.67162	328.67162		312,313,098.50	950	1,18
R197	On	03/02/2022	Bond Future			324.29532	324.29532	324.18050	324.18050		231,222,563.16	713	98
R197	On	05/05/2022	Bond Future			328.18306	328.18306	328.06776	328.06776		77,779,385.22	237	23
R197	On	04/08/2022	Bond Future			323.85967	323.85967	323.73480	323.73480		0.00	0	
<b>Total R197 Future</b>											<b>621,315,046.88</b>	<b>1,900</b>	<b>2,37</b>
<b>Total For R197</b>											<b>621,315,046.88</b>	<b>1,900</b>	<b>2,37</b>
R202	On	04/11/2021	Bond Future			241.79572	241.79572	241.71866	241.71866		431,363,564.48	1,784	8,37
R202	On	03/02/2022	Bond Future			240.20192	240.20192	240.09825	240.09825		320,189,159.36	1,333	2,08
R202	On	05/05/2022	Bond Future			243.08140	243.08140	242.97713	242.97713		107,685,060.20	443	38
R202	On	04/08/2022	Bond Future			241.63683	241.63683	241.52499	241.52499		0.00	0	
<b>Total R202 Future</b>											<b>859,237,784.04</b>	<b>3,560</b>	<b>10,78</b>
<b>Total For R202</b>											<b>859,237,784.04</b>	<b>3,560</b>	<b>10,78</b>
R2023	On	04/11/2021	Bond Future			5.39092	104.42474	5.48729	104.30212	1.12	0.00	0	12,57
R2023	On	03/02/2022	Bond Future			5.61492	105.59985	5.74655	105.46466	0.98	0.00	0	3,37
R2023	On	05/05/2022	Bond Future			5.88621	102.93026	6.05945	102.79381	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future			6.34982	104.14586	6.60889	104.00379	0.64	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>15,94</b>
R2023	On	04/11/2021	Bond Future	4.90	Call			0.14000	0.00014	0,550	0.96	0.00	0
R2023	On	04/11/2021	Bond Future	4.90	Put			750.59000	0.75059	628,380	0.96	0.00	0
R2023	On	04/11/2021	Bond Future	4.91	Call			0.17000	0.00017	0,660	0.97	0.00	0
R2023	On	04/11/2021	Bond Future	4.91	Put			737.78000	0.73778	615,650	0.97	0.00	0
R2023	On	04/11/2021	Bond Future	4.92	Call			0.21000	0.00021	0,790	0.97	0.00	0
R2023	On	04/11/2021	Bond Future	4.92	Put			724.98000	0.72498	602,940	0.97	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			720.13000	0.72013	595,680	0.77	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			13.24000	0.01324	24,690	0.78	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			710.94000	0.71094	587,200	0.78	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			14.41000	0.01441	26,550	0.78	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			701.74000	0.70174	578,690	0.78	0.00	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
R2023	On	03/02/2022	Bond Future	5.06	Call		12.07000	0.01207	22,810	0.77	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		398.43000	0.39843	483,920	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		217.31000	0.21731	166,350	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		403.71000	0.40371	489,700	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		214.74000	0.21474	164,280	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		409.01000	0.40901	495,500	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		212.20000	0.21220	162,240	0.98	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		425.27000	0.42527	332,500	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		114.35000	0.11435	162,630	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		432.31000	0.43231	338,520	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		116.33000	0.11633	165,120	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		428.79000	0.42879	335,510	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		118.32000	0.11832	167,620	0.64	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>											<b>0.00</b>	<b>0</b>	<b>15,94</b>
R2030	On	04/11/2021	Bond Future			9.61598	93.12850	9.62322	93.09037	8.87	1,698,663,840.00	18,240	93,3
R2030	On	03/02/2022	Bond Future			9.83820	90.17258	9.84774	90.12409	9.10	2,121,760,807.40	23,530	29,1
R2030	On	05/05/2022	Bond Future			10.06936	91.23251	10.07929	91.18380	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future			10.31870	88.28781	10.32962	88.23622	8.56	0.00	0	
<b>Total R2030 Future</b>											<b>3,820,424,647.40</b>	<b>41,770</b>	<b>122,43</b>
R2030	On	04/11/2021	Bond Future	10.60	Put		15.58000	0.01558	12,880	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		5,024.26000	5.02426	5,059,800	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put		1,758.83000	1.75883	1,716,240	8.75	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.90	Call		1,781.65000	1.78165	1,795,560	9.30	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.77	Put		4,645.50000	4.64550	4,606,600	8.27	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		8,949.70000	8.94970	8,987,790	10.95	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		0.10000	0.00010	0,060	10.95	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		4,976.10000	4.97610	5,011,530	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put		2,409.92000	2.40992	2,367,480	8.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call		190.57000	0.19057	186,020	8.67	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		14.78000	0.01478	12,190	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		8,115.71000	8.11571	8,153,740	10.79	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		0.32000	0.00032	0,220	10.79	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.35	Call		305.69000	0.30569	301,230	8.75	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call		243.10000	0.24310	238,490	8.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put		1,965.39000	1.96539	1,922,650	8.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put		339.38000	0.33938	315,160	9.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		4,927.96000	4.92796	4,963,260	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		16.43000	0.01643	13,600	10.19	0.00	0	

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	04/11/2021	Bond Future	9.20	Call			146.31000	0.14631	142,000	8.61	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.27	Call			0.05000	0.00005	0,040	8.13	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			7,496.83000	7.49683	7,458,690	8.13	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			6.39000	0.00639	5,710	8.26	0.00	0	3,25
R2030	On	04/11/2021	Bond Future	8.75	Put			4,756.63000	4.75663	4,717,820	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			7.56000	0.00756	6,790	8.27	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.25	Put			2,183.02000	2.18302	2,140,340	8.67	0.00	0	5,00
R2030	On	03/02/2022	Bond Future	9.35	Call			799.46000	0.79946	807,030	8.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,374.68000	3.37468	3,333,760	8.80	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call			934.21000	0.93421	943,050	8.87	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			69.46000	0.06946	69,820	8.40	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,883.23000	7.88323	7,835,100	8.40	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			242.31000	0.24231	244,420	8.38	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,533.33000	2.53333	2,496,680	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,677.10000	1.67710	1,692,480	9.12	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,022.13000	2.02213	1,989,020	9.12	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Put			3,020.41000	3.02041	2,981,090	8.89	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,263.20000	1.26320	1,275,040	9.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			5,500.07000	5.50007	5,453,690	8.38	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,089.21000	3.08921	3,049,560	8.87	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			951.94000	0.95194	960,950	8.88	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,054.59000	3.05459	3,015,110	8.88	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			5,365.45000	5.36545	5,400,730	10.35	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			453.03000	0.45303	439,820	10.35	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			970.08000	0.97008	979,250	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,679.23000	2.67923	2,647,800	8.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,653.53000	2.65353	2,674,620	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			6,857.85000	6.85785	6,812,710	7.95	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			398.21000	0.39821	402,330	7.94	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Put			898.78000	0.89878	882,950	9.60	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			896.13000	0.89613	904,840	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,565.70000	4.56570	4,525,700	8.17	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			2,042.38000	2.04238	2,059,660	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			93.44000	0.09344	94,300	8.05	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			10,286.28000	10.28628	10,238,430	8.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,112.79000	2.11279	2,085,170	8.71	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			184.00000	0.18400	185,820	8.00	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			8,541.62000	8.54162	8,494,730	8.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			346.39000	0.34639	349,960	7.95	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			2,707.96000	2.70796	2,729,370	8.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030	On	05/05/2022	Bond Future	10.21	Put		2,069.99000	2.06999	2,042,690	8.72		0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		5,454.03000	5.45403	5,486,910	9.60		0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		6,481.74000	6.48174	6,437,150	7.94		0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		35.62000	0.03562	35,910	8.07		0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		12,569.79000	12.56979	12,521,370	8.07		0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		2,680.68000	2.68068	2,701,930	8.72		0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		2,091.31000	2.09131	2,063,850	8.72		0.00	0	20
R2030	On	04/08/2022	Bond Future	9.05	Call		574.69000	0.57469	581,030	7.91		0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		6,891.65000	6.89165	6,846,400	7.91		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,147.13000	1.14713	1,158,560	8.11		0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,910.40000	4.91040	4,870,480	8.13		0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,511.32000	4.51132	4,541,580	9.13		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,979.19000	4.97919	4,939,030	8.11		0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,642.65000	1.64265	1,621,320	9.13		0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Call		173.60000	0.17360	175,620	7.89		0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		10,461.00000	10.46100	10,411,430	7.89		0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,162.49000	1.16249	1,174,050	8.12		0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,944.71000	4.94471	4,904,680	8.12		0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,177.99000	1.17799	1,189,660	8.13		0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>33,20</b>	
<b>Total For R2030</b>											<b>3,820,424,647.40</b>	<b>41,770</b>	<b>155,65</b>	
R2032	On	04/11/2021	Bond Future			10.18963	88.63169	10.23226	88.38540	10.04		8,382,342,081.75	94,575	127,20
R2032	On	03/02/2022	Bond Future			10.40722	89.62904	10.45339	89.37053	10.00		6,649,668,106.64	74,191	79,00
R2032	On	05/05/2022	Bond Future			10.62933	86.53579	10.67749	86.27449	9.89		1,763,945,543.36	20,384	20,38
R2032	On	04/08/2022	Bond Future			10.86073	87.53724	10.91147	87.27055	9.56		0.00	0	
<b>Total R2032 Future</b>											<b>16,795,955,731.75</b>	<b>189,150</b>	<b>226,60</b>	
R2032	On	04/11/2021	Bond Future	9.33	Call		3.34000	0.00334	4,040	9.01		0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		5,421.02000	5.42102	5,175,430	9.01		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		151.11000	0.15111	177,760	9.42		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		7,989.44000	7.98944	8,235,370	12.05		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		0.79000	0.00079	0,430	12.05		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,299.80000	13.29980	13,546,090	12.48		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		2,512.70000	2.51270	2,293,060	9.42		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,888.21000	7.88821	8,134,100	12.04		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.48		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		0.90000	0.00090	0,500	12.04		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		7,938.84000	7.93884	8,184,750	12.05		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		0.84000	0.00084	0,460	12.05		0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		1,069.90000	1.06990	984,640	10.48		0.00	0	90



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	03/02/2022	Bond Future	10.44	Call			1,952.65000	1.95265	2,077,220	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,796.31000	1.79631	1,672,660	10.03	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.35	Call			1,700.76000	1.70076	1,814,890	9.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,521.71000	1.52171	1,411,360	10.16	0.00	0	1,0'
R2032	On	03/02/2022	Bond Future	10.66	Call			2,644.62000	2.64462	2,793,860	10.17	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,500.38000	1.50038	1,391,110	10.17	0.00	0	9'
R2032	On	03/02/2022	Bond Future	10.90	Call			3,517.81000	3.51781	3,691,060	10.48	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			2,054.57000	2.05457	1,919,480	9.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			567.10000	0.56710	620,350	9.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			2,027.51000	2.02751	1,893,570	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			1,981.77000	1.98177	2,107,500	9.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			2,000.71000	2.00071	1,867,930	9.95	0.00	0	19'
R2032	On	03/02/2022	Bond Future	10.53	Call			2,222.99000	2.22299	2,357,850	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,954.77000	2.95477	2,785,860	9.60	0.00	0	9'
R2032	On	03/02/2022	Bond Future	9.58	Call			295.64000	0.29564	328,030	8.75	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.35	Put			2,281.10000	2.28110	2,136,720	9.85	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.42	Call			1,895.06000	1.89506	2,017,330	9.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			2,081.91000	2.08191	1,945,670	9.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			1,923.74000	1.92374	2,047,160	9.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,918.00000	4.91800	4,699,440	8.89	0.00	0	1,0'
R2032	On	03/02/2022	Bond Future	8.91	Call			41.46000	0.04146	47,160	8.84	0.00	0	19'
R2032	On	03/02/2022	Bond Future	9.81	Put			4,265.03000	4.26503	4,059,770	9.11	0.00	0	19'
R2032	On	03/02/2022	Bond Future	9.90	Call			707.71000	0.70771	770,330	9.25	0.00	0	90'
R2032	On	03/02/2022	Bond Future	9.90	Put			3,875.78000	3.87578	3,679,890	9.25	0.00	0	90'
R2032	On	03/02/2022	Bond Future	10.14	Call			1,179.46000	1.17946	1,269,060	9.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			286.43000	0.28643	318,020	8.74	0.00	0	1,0'
R2032	On	03/02/2022	Bond Future	9.57	Put			5,417.92000	5.41792	5,191,000	8.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			5,366.79000	5.36679	5,140,670	8.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			334.27000	0.33427	369,910	8.81	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put			5,164.61000	5.16461	4,941,740	8.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			387.49000	0.38749	427,440	8.89	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call			4,445.36000	4.44536	4,637,780	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			773.24000	0.77324	707,150	10.83	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.65	Call			2,611.04000	2.61104	2,759,200	10.16	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			9,274.82000	9.27482	9,022,010	8.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			84.21000	0.08421	95,100	8.76	0.00	0	9'
R2032	On	03/02/2022	Bond Future	9.14	Put			7,860.97000	7.86097	7,613,350	8.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			3,712.69000	3.71269	3,890,450	10.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			996.58000	0.99658	915,830	10.55	0.00	0	40'
R2032	On	05/05/2022	Bond Future	10.29	Call			1,554.46000	1.55446	1,649,860	9.46	0.00	0	99'

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/05/2022	Bond Future	9.58	Put		6,672.45000	6.67245	6,449,250	8.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,759.21000	1.75921	1,658,080	10.14	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		3,674.08000	3.67408	3,835,030	10.15	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,741.18000	1.74118	1,640,830	10.15	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,316.78000	1.31678	1,402,180	9.33	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		4,068.37000	4.06837	3,892,470	9.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,777.17000	1.77717	1,675,260	10.12	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		3,639.59000	3.63959	3,799,760	10.14	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		3,687.55000	3.68755	3,521,650	9.46	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call		3,470.75000	3.47075	3,626,950	10.08	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		1,853.67000	1.85367	1,748,570	10.08	0.00	0	98
R2032	On	05/05/2022	Bond Future	9.58	Call		442.67000	0.44267	480,770	8.80	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		4,169.35000	4.16935	4,340,800	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,505.72000	1.50572	1,415,870	10.32	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Call		3,604.98000	3.60498	3,764,370	10.12	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		5,151.06000	5.15106	4,965,410	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,380.55000	1.38055	1,462,350	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		5,113.91000	5.11391	4,929,020	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		192.99000	0.19299	209,970	8.60	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Call		1,343.81000	1.34381	1,424,100	8.93	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put		11,250.82000	11.25082	11,001,110	8.60	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		682.54000	0.68254	730,890	8.71	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		7,253.39000	7.25339	7,035,050	8.71	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		5,188.39000	5.18839	5,001,990	8.93	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,362.11000	1.36211	1,443,150	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,171.53000	5.17153	5,352,490	10.10	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,661.45000	1.66145	1,575,720	10.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,237.69000	6.23769	6,433,890	10.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,308.00000	1.30800	1,237,510	10.44	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>17,38</b>
<b>Total For R2032</b>											<b>16,795,955,731.75</b>	<b>189,150</b>	<b>244,01</b>
R2035	On	04/11/2021	Bond Future			10.66426	89.12119	10.70183	88.88197	11.07	4,054,390,296.67	45,493	79,98
R2035	On	03/02/2022	Bond Future			10.88079	90.12406	10.92149	89.87266	11.06	3,832,796,023.68	42,528	50,38
R2035	On	05/05/2022	Bond Future			11.09315	86.70519	11.13548	86.45117	11.00	773,930,525.94	8,926	8,92
R2035	On	04/08/2022	Bond Future			11.31652	87.70673	11.36105	87.44741	10.62	0.00	0	
<b>Total R2035 Future</b>											<b>8,661,116,846.29</b>	<b>96,947</b>	<b>139,28</b>
R2035	On	04/11/2021	Bond Future	10.11	Call		50.78000	0.05078	58,700	10.19	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put		3,931.55000	3.93155	3,700,250	10.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		3,184.15000	3.18415	2,961,490	10.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	13.82	Call			16.93750000	16.93750	17,176,720	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	14.19	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.51	Call			10,473.56000	10.47356	10,712,710	13.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			0.16000	0.00016	0,090	13.92	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			10,526.22000	10.52622	10,765,370	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			0.15000	0.00015	0,080	13.93	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,578.83000	10.57883	10,817,980	13.94	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			0.15000	0.00015	0,080	13.94	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call			2,617.84000	2.61784	2,803,520	11.62	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			261.74000	0.26174	208,200	11.62	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			3,246.63000	3.24663	3,449,050	11.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			162.18000	0.16218	125,380	11.88	0.00	0	30
R2035	On	04/11/2021	Bond Future	11.75	Call			6,322.71000	6.32271	6,557,390	13.04	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			13.92000	0.01392	9,380	13.04	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.26	Call			131.92000	0.13192	151,510	10.29	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.26	Put			3,006.01000	3.00601	2,786,380	10.29	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			700.05000	0.70005	780,140	10.87	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			54.39000	0.05439	62,850	10.20	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Put			3,867.55000	3.86755	3,636,790	10.20	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			110.00000	0.11000	126,560	10.26	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.60	Put			1,350.63000	1.35063	1,191,500	10.87	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.62	Call			754.05000	0.75405	838,820	10.89	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,276.30000	1.27630	1,121,850	10.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			3,354.61000	3.35461	3,509,760	11.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,423.28000	1.42328	1,327,030	11.35	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Call			3,515.94000	3.51594	3,674,930	11.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,346.51000	1.34651	1,254,100	11.41	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			3,722.10000	3.72210	3,885,730	11.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Call			2,859.87000	2.85987	3,001,780	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,709.16000	1.70916	1,599,670	11.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Call			3,276.35000	3.27635	3,429,520	11.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,464.43000	1.46443	1,366,200	11.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			3,315.39000	3.31539	3,469,550	11.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			587.24000	0.58724	539,310	12.48	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	10.65	Call			1,416.23000	1.41623	1,507,030	10.63	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,113.40000	3.11340	2,952,800	10.63	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.03	Call			2,572.82000	2.57282	2,706,190	11.10	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,907.71000	1.90771	1,789,680	11.10	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			2,643.27000	2.64327	2,778,800	11.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			1,256.42000	1.25642	1,168,650	11.49	0.00	0	50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.34	Call		738.00000	0.73800	795,200	10.15	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		4,432.52000	4.43252	4,238,320	10.15	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Call		755.99000	0.75599	814,210	10.17	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		4,385.07000	4.38507	4,191,890	10.17	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		1,314.27000	1.31427	1,400,570	10.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,443.73000	1.44373	1,346,490	11.34	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		389.62000	0.38962	424,780	9.77	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put		5,675.44000	5.67544	5,459,200	9.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call		574.64000	0.57464	622,080	9.99	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put		4,927.35000	4.92735	4,723,390	9.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		605.17000	0.60517	654,500	10.03	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Put		1,856.38000	1.85638	1,740,510	11.12	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.26	Put		4,825.70000	4.82570	4,623,630	10.03	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		129.08000	0.12908	142,640	9.74	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put		8,157.67000	8.15767	7,919,830	9.74	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		233.70000	0.23370	256,760	9.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		6,739.52000	6.73952	6,511,180	9.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		3,265.56000	3.26556	3,100,460	10.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		3,974.90000	3.97490	4,143,900	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,155.73000	1.15573	1,073,330	11.59	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call		5,503.71000	5.50371	5,698,290	12.20	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		721.94000	0.72194	665,120	12.20	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call		6,213.41000	6.21341	6,416,880	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		4,578.41000	4.57841	4,743,630	11.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,690.26000	1.69026	1,601,460	11.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		4,618.10000	4.61810	4,784,010	11.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,673.02000	1.67302	1,584,910	11.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		4,657.89000	4.65789	4,824,500	11.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,655.94000	1.65594	1,568,530	11.45	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		1,632.28000	1.63228	1,714,960	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		5,479.36000	5.47936	5,302,720	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,996.69000	3.99669	3,850,930	10.32	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		455.45000	0.45545	486,100	9.63	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		10,006.27000	10.00627	9,777,600	9.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		1,466.61000	1.46661	1,543,370	9.86	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,811.44000	5.81144	5,628,880	9.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.73	Call		1,653.80000	1.65380	1,737,230	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		5,438.94000	5.43894	5,263,050	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,675.48000	1.67548	1,759,650	9.96	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		5,398.75000	5.39875	5,223,600	9.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	11.13	Call			2,638.55000	2.63855	2,752,110	10.32	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,43</b>
<b>Total For R2035</b>												<b>8,661,116,846.29</b>	<b>96,947</b>	<b>154,71</b>
R2037	On	04/11/2021	Bond Future			10.84127	85.03692	10.87871	84.79743		11.54	4,727,967,715.08	55,599	88,70
R2037	On	03/02/2022	Bond Future			11.04595	81.73974	11.08639	81.48844		12.14	3,575,623,186.56	43,744	46,71
R2037	On	05/05/2022	Bond Future			11.25461	82.70066	11.29663	82.44681		11.50	980,416,324.30	11,855	11,88
R2037	On	04/08/2022	Bond Future			11.47598	79.40222	11.52016	79.14319		11.73	0.00	0	
<b>Total R2037 Future</b>												<b>9,284,007,225.94</b>	<b>111,198</b>	<b>147,32</b>
R2037	On	04/11/2021	Bond Future	12.82	Call			11,113.68000	11.11368	11,353,130	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			0.08000	0.00008	0,040	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,164.87000	11.16487	11,404,320	14.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			0.08000	0.00008	0,040	14.88	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			3,861.61000	3.86161	4,077,280	12.52	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			94.12000	0.09412	70,300	12.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			8,373.41000	8.37341	8,612,200	14.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			1.76000	0.00176	1,060	14.13	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call			11,062.45000	11.06245	11,301,900	14.85	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			0.09000	0.00009	0,050	14.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,280.52000	1.28052	1,190,780	12.42	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			3,589.10000	3.58910	3,751,610	12.43	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,261.83000	1.26183	1,173,040	12.43	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			3,508.04000	3.50804	3,668,630	12.40	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			1,299.62000	1.29962	1,208,910	12.40	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			3,548.40000	3.54840	3,709,960	12.42	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			4,706.05000	4.70605	4,874,740	11.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,585.44000	1.58544	1,500,280	11.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			4,746.14000	4.74614	4,915,530	11.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,568.77000	1.56877	1,484,310	11.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			4,665.83000	4.66583	4,833,840	11.87	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,602.04000	1.60204	1,516,200	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			5,400.22000	5.40022	5,225,050	10.90	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call			1,667.20000	1.66720	1,751,810	10.91	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,359.43000	5.35943	5,185,010	10.91	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			533.72000	0.53372	568,640	10.69	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			9,533.43000	9.53343	9,309,320	10.69	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			2,981.09000	2.98109	3,104,640	11.43	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,570.16000	3.57016	3,434,680	11.43	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.89	Call			1,623.97000	1.62397	1,707,070	10.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			5,441.52000	5.44152	5,265,590	10.89	0.00	0	

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	04/08/2022	Bond Future	10.90	Call			1,645.37000	1.64537	1,729,230	10.90	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For R2037</b>												<b>9,284,007,225.94</b>	<b>111,198</b>	<b>148,67</b>
R2040	On	04/11/2021	Bond Future			10.94968	87.18586	10.99718	86.86032		11.97	0.00	0	81,68
R2040	On	03/02/2022	Bond Future			11.14855	83.66256	11.19940	83.32405		12.63	0.00	0	3,14
R2040	On	05/05/2022	Bond Future			11.35075	84.64620	11.40363	84.30403		11.95	0.00	0	
R2040	On	04/08/2022	Bond Future			11.56501	81.11966	11.62051	80.77120		12.19	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>84,83</b>
R2040	On	04/11/2021	Bond Future	12.89	Call			11,506.54000	11.50654	11,832,010	15.53	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			0.14000	0.00014	0,070	15.53	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,560.45000	11.56045	11,885,920	15.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			0.14000	0.00014	0,070	15.55	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call			11,614.28000	11.61428	11,939,750	15.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			0.13000	0.00013	0,060	15.57	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,292.67000	1.29267	1,178,500	12.76	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			3,734.92000	3.73492	3,956,670	12.73	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			1,332.28000	1.33228	1,215,520	12.73	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			3,778.27000	3.77827	4,001,320	12.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			1,312.34000	1.31234	1,196,880	12.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			3,821.81000	3.82181	4,046,150	12.76	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put			6,513.10000	6.51310	6,244,700	10.80	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			4,888.38000	4.88838	5,114,390	12.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			10,161.36000	10.16136	10,457,630	14.62	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			1,783.80000	1.78380	1,667,640	12.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			602.36000	0.60236	556,460	14.62	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call			195.94000	0.19594	217,620	10.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			11,502.63000	11.50263	11,182,140	10.88	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			845.33000	0.84533	919,100	10.80	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			4,930.79000	4.93079	5,157,740	12.49	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,765.60000	1.76560	1,650,380	12.49	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			4,973.31000	4.97331	5,201,180	12.50	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,747.59000	1.74759	1,633,290	12.50	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			5,626.85000	5.62685	5,397,450	11.50	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			1,884.77000	1.88477	2,004,870	11.51	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,583.39000	5.58339	5,355,030	11.51	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			1,837.20000	1.83720	1,955,230	11.49	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			5,670.29000	5.67029	5,439,860	11.49	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			1,861.04000	1.86104	1,980,100	11.50	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>88,43</b>
R2044 On 04/11/2021 Bond Future			10.97199	84.00655	11.01434	83.71135		12.42		224,297,488.50	2,670	58,12
R2044 On 03/02/2022 Bond Future			11.16088	80.57262	11.20629	80.26516		13.10		215,128,895.40	2,670	4,11
R2044 On 05/05/2022 Bond Future			11.35254	81.51993	11.39975	81.20922		12.39		0.00	0	
R2044 On 04/08/2022 Bond Future			11.55527	78.08248	11.60484	77.76591		12.65		0.00	0	
<b>Total R2044 Future</b>										<b>439,426,383.90</b>	<b>5,340</b>	<b>62,28</b>
R2044 On 04/11/2021 Bond Future	12.89	Call			11,462.01000	11.46201	11,757,100	16.63		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Put			0.23000	0.00023	0,120	16.63		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Call			11,515.55000	11.51555	11,810,640	16.65		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Put			0.22000	0.00022	0,110	16.65		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Call			11,569.02000	11.56902	11,864,120	16.67		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Put			0.21000	0.00021	0,110	16.67		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Call			3,814.31000	3.81431	4,016,980	13.24		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			1,293.39000	1.29339	1,188,600	13.24		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			3,858.55000	3.85855	4,062,400	13.25		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			1,273.73000	1.27373	1,170,120	13.25		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			3,903.12000	3.90312	4,108,150	13.27		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			1,254.49000	1.25449	1,152,060	13.27		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,704.90000	1.70490	1,602,310	13.00		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			4,971.74000	4.97174	5,178,180	12.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,740.45000	1.74045	1,636,180	12.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,014.84000	5.01484	5,222,130	12.98		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,722.47000	1.72247	1,619,050	12.98		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,058.26000	5.05826	5,266,380	13.00		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,023.09000	2.02309	2,136,970	12.02		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			5,351.34000	5.35134	5,148,650	12.02		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			1,973.12000	1.97312	2,085,090	12.00		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			5,438.11000	5.43811	5,233,510	12.00		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			1,998.02000	1.99802	2,110,940	12.01		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			5,394.59000	5.39459	5,190,940	12.01		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>439,426,383.90</b>	<b>5,340</b>	<b>62,28</b>
R2048 On 04/11/2021 Bond Future			10.91080	83.07094	10.95818	82.73081		12.75		9,428,551,690.00	113,500	144,77
R2048 On 03/02/2022 Bond Future			11.09593	84.00577	11.14657	83.65293		12.73		9,954,683,745.00	118,500	123,15
R2048 On 05/05/2022 Bond Future			11.27613	80.57811	11.32878	80.22146		12.71		0.00	0	
R2048 On 04/08/2022 Bond Future			11.46435	81.50827	11.51954	81.14526		12.27		0.00	0	
<b>Total R2048 Future</b>										<b>19,383,235,435.00</b>	<b>232,000</b>	<b>267,93</b>
R2048 On 04/11/2021 Bond Future	9.60	Call			0.07000	0.00007	0,080	12.91		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			11,664.92000	11.66492	12,004,810	18.10		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.84	Put			0.48000	0.00048	0,250	18.13	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put			4,990.33000	4.99033	4,658,070	12.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			11,773.02000	11.77302	12,112,930	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			0.46000	0.00046	0,240	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call			586.68000	0.58668	688,860	12.47	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.80	Put			1,732.06000	1.73206	1,494,110	12.47	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put			10,834.21000	10.83421	10,494,090	12.91	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call			15.16000	0.01516	18,950	12.21	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.20	Put			5,772.85000	5.77285	5,436,510	12.21	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call			32.09000	0.03209	39,960	12.17	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			0.50000	0.00050	0,260	18.10	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			11,719.01000	11.71901	12,058,910	18.13	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			1,430.87000	1.43087	1,305,980	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call			1,032.58000	1.03258	1,133,320	11.99	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put			4,241.11000	4.24111	3,989,010	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call			1,553.47000	1.55347	1,687,330	12.27	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put			3,297.63000	3.29763	3,078,650	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call			1,861.86000	1.86186	2,012,640	12.42	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put			2,890.67000	2.89067	2,688,610	12.42	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			277.45000	0.27745	313,590	11.48	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.20	Put			7,353.89000	7.35389	7,037,190	11.48	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call			491.39000	0.49139	548,910	11.62	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			5,984.00000	5.98400	5,688,680	11.62	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			642.35000	0.64235	713,110	11.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			3,753.25000	3.75325	3,981,200	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put			5,361.62000	5.36162	5,079,540	11.74	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			92.20000	0.09220	105,580	11.84	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			10,492.02000	10.49202	10,152,560	11.84	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			163.18000	0.16318	185,700	11.66	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put			8,874.66000	8.87466	8,544,340	11.66	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			3,664.74000	3.66474	3,889,900	13.06	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			1,474.31000	1.47431	1,346,630	13.06	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			3,708.90000	3.70890	3,935,460	13.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			1,452.44000	1.45244	1,326,160	13.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			1,776.22000	1.77622	1,656,300	13.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			4,820.66000	4.82066	5,055,370	13.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			1,814.20000	1.81420	1,692,260	13.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			4,864.48000	4.86448	5,100,200	13.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			1,795.11000	1.79511	1,674,180	13.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			4,908.42000	4.90842	5,145,150	13.13	0.00	0	



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	04/08/2022	Bond Future	11.00	Call		1,973.58000	1.97358	2,102,090	11.60	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,513.37000	5.51337	5,278,870	11.60	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		1,923.57000	1.92357	2,049,840	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,605.28000	5.60528	5,368,540	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		1,948.34000	1.94834	2,075,730	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,559.04000	5.55904	5,323,420	11.59	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,70</b>
<b>Total For R2048</b>											<b>19,383,235,435.00</b>	<b>232,000</b>	<b>274,63</b>
R209	On	04/11/2021	Bond Future			10.61668	68.82545	10.65392	68.61873	12.25	3,785,399.75	55	34,51
R209	On	03/02/2022	Bond Future			10.80431	69.59995	10.84431	69.38351	12.28	0.00	0	
R209	On	05/05/2022	Bond Future			10.99384	67.27655	11.03531	67.05777	12.19	0.00	0	
R209	On	04/08/2022	Bond Future			11.18893	68.05394	11.23232	67.83081	11.81	0.00	0	
<b>Total R209 Future</b>											<b>3,785,399.75</b>	<b>55</b>	<b>34,51</b>
R209	On	04/11/2021	Bond Future	12.18	Put		0.68000	0.00068	0,390	15.10	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		7,799.56000	7.79956	8,006,000	15.12	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		0.64000	0.00064	0,360	15.12	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		477.62000	0.47762	536,290	11.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		6,908.77000	6.90877	7,114,710	14.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1.98000	0.00198	1,200	14.85	0.00	0	9,00
R209	On	04/11/2021	Bond Future	12.17	Call		7,706.63000	7.70663	7,913,040	15.09	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		0.72000	0.00072	0,410	15.09	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		2,423.62000	2.42362	2,236,810	11.38	0.00	0	9,21
R209	On	04/11/2021	Bond Future	12.18	Call		7,753.12000	7.75312	7,959,550	15.10	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		0.25000	0.00025	0,290	11.21	0.00	0	6,00
R209	On	04/11/2021	Bond Future	9.50	Put		6,842.93000	6.84293	6,636,250	11.21	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		25.49000	0.02549	29,590	11.25	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,789.26000	3.78926	3,586,640	11.25	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		132.80000	0.13280	152,710	11.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,337.89000	1.33789	1,189,840	11.87	0.00	0	11
R209	On	03/02/2022	Bond Future	11.03	Put		1,445.15000	1.44515	1,351,550	12.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,469.23000	2.46923	2,593,000	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,424.45000	1.42445	1,331,780	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		2,405.02000	2.40502	2,526,920	12.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,465.95000	1.46595	1,371,410	12.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,437.10000	2.43710	2,559,940	12.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,633.39000	3.63339	3,771,430	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,551.12000	1.55112	1,470,380	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		3,666.43000	3.66643	3,805,130	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,533.89000	1.53389	1,453,810	12.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R209	On	05/05/2022	Bond Future	11.43	Call			3,600.48000	3.60048	3,737,850	12.39	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,568.53000	1.56853	1,487,120	12.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,904.21000	4.90421	4,750,770	11.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,396.71000	1.39671	1,467,050	11.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			4,867.52000	4.86752	4,714,730	11.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1,415.36000	1.41536	1,486,350	11.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,831.04000	4.83104	4,678,900	11.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,378.20000	1.37820	1,447,890	11.17	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>27,50</b>
<b>Total For R209</b>												<b>3,785,399.75</b>	<b>55</b>	<b>62,05</b>
R210	On	04/11/2021	Bond Future			212.88526	212.88526	212.94948	212.94948			128,582,697.04	604	1,72
R210	On	03/02/2022	Bond Future			215.33370	215.33370	215.37573	215.37573			97,976,833.50	455	1,33
R210	On	05/05/2022	Bond Future			215.05759	215.05759	215.10053	215.10053			32,043,580.91	149	10
R210	On	04/08/2022	Bond Future			217.72179	217.72179	217.75988	217.75988			0.00	0	
<b>Total R210 Future</b>												<b>258,603,111.45</b>	<b>1,208</b>	<b>3,16</b>
<b>Total For R210</b>												<b>258,603,111.45</b>	<b>1,208</b>	<b>3,16</b>
R212	On	04/11/2021	Bond Future			175.64228	175.64228	175.60447	175.60447			0.00	0	4,60
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,60</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>4,60</b>
R213	On	04/11/2021	Bond Future			9.92968	83.80190	9.96218	83.63046		9.79	0.00	0	9,57
R213	On	03/02/2022	Bond Future			10.14738	84.74495	10.18308	84.56258		9.65	0.00	0	54
R213	On	05/05/2022	Bond Future			10.36257	82.20880	10.39978	82.02454		9.53	0.00	0	
R213	On	04/08/2022	Bond Future			10.59045	83.16139	10.62979	82.97276		9.21	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,06</b>
R213	On	04/11/2021	Bond Future	11.09	Call			5,679.06000	5.67906	5,848,460	11.37	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			6.20000	0.00620	4,160	11.37	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			5,726.69000	5.72669	5,896,190	11.37	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			5.85000	0.00585	3,910	11.37	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			5,774.31000	5.77431	5,943,900	11.38	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			5.52000	0.00552	3,670	11.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			912.59000	0.91259	853,230	10.10	0.00	0	22
R213	On	03/02/2022	Bond Future	10.00	Call			1,365.92000	1.36592	1,437,640	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,306.75000	2.30675	2,196,100	9.44	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			1,729.79000	1.72979	1,813,780	9.57	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,898.76000	1.89876	1,800,380	9.57	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,781.97000	1.78197	1,867,580	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,848.73000	1.84873	1,751,970	9.58	0.00	0	22
R213	On	03/02/2022	Bond Future	9.96	Call			1,274.85000	1.27485	1,343,310	9.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.96	Put		2,423.10000	2.42310	2,309,190	9.39	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		1,297.19000	1.29719	1,366,460	9.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,393.52000	2.39352	2,280,420	9.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		1,319.94000	1.31994	1,390,030	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,364.40000	2.36440	2,252,120	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		223.71000	0.22371	241,930	8.55	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put		5,333.40000	5.33340	5,169,250	8.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call		587.63000	0.58763	626,820	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		3,740.33000	3.74033	3,597,150	8.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call		873.29000	0.87329	925,800	9.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		3,068.80000	3.06880	2,938,940	9.16	0.00	0	10
R213	On	03/02/2022	Bond Future	8.63	Call		42.87000	0.04287	46,920	8.73	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		8,487.00000	8.48700	8,308,680	8.73	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		71.60000	0.07160	78,110	8.68	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		7,538.38000	7.53838	7,362,520	8.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		187.37000	0.18737	202,950	8.57	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.25	Call		1,998.70000	1.99870	2,090,790	9.65	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,658.28000	1.65828	1,568,000	9.65	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		3,100.58000	3.10058	3,218,970	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		1,009.36000	1.00936	945,380	10.01	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		3,348.07000	3.34807	3,471,080	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		5,684.31000	5.68431	5,517,520	8.57	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,792.02000	1.79202	1,713,180	9.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		2,958.49000	2.95849	3,062,730	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,830.42000	1.83042	1,750,400	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,987.74000	2.98774	3,092,570	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,811.13000	1.81113	1,731,700	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,017.12000	3.01712	3,122,540	9.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,257.89000	1.25789	1,313,400	8.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,852.13000	4.85213	4,719,010	8.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,225.28000	1.22528	1,279,760	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,920.91000	4.92091	4,786,760	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,241.52000	1.24152	1,296,510	8.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,886.44000	4.88644	4,752,800	8.78	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>12,91</b>
R214	On	04/11/2021	Bond Future			10.94630	65.80696	10.98355	65.59580	13.01	0.00	0	17,98
R214	On	03/02/2022	Bond Future			11.13299	66.54750	11.17297	66.32690	13.03	0.00	0	
R214	On	05/05/2022	Bond Future			11.31475	64.04986	11.35619	63.82696	12.98	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future			11.50423	64.78911	11.54762	64.56181		12.57	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>17,9€</b>
R214	On	04/11/2021	Bond Future	12.46	Call			7,559.29000	7.55929	7,769,990	16.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1.12000	0.00112	0,660	16.13	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,605.47000	7.60547	7,816,190	16.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1.07000	0.00107	0,630	16.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,651.57000	7.65157	7,862,310	16.17	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1.01000	0.00101	0,590	16.17	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			1,395.06000	1.39506	1,303,590	13.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			2,658.54000	2.65854	2,788,590	13.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,375.18000	1.37518	1,284,630	13.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			2,592.00000	2.59200	2,720,200	13.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			1,415.33000	1.41533	1,322,930	13.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,625.11000	2.62511	2,754,240	13.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			3,629.12000	3.62912	3,768,480	13.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,622.76000	1.62276	1,539,220	13.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			3,662.39000	3.66239	3,802,420	13.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,605.13000	1.60513	1,522,260	13.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			3,596.14000	3.59614	3,734,830	13.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,640.75000	1.64075	1,556,540	13.27	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,645.86000	4.64586	4,494,500	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,528.48000	1.52848	1,605,100	11.79	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,609.31000	4.60931	4,458,630	11.79	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,548.49000	1.54849	1,625,800	11.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,572.98000	4.57298	4,422,990	11.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,508.61000	1.50861	1,584,550	11.78	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>17,9€</b>
<b>Total for Bond</b>												<b>70,246,811,038.50</b>	<b>776,336</b>	<b>1,460,8€</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>	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R209</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 04/11/2021 GOVI			785.06400	785.06400	783.12600	783.12600			5,024,409,600.00	640	3%
GOVI On 03/02/2022 GOVI			793.89000	793.89000	791.84900	791.84900			5,080,896,000.00	640	6%
GOVI On 05/05/2022 GOVI			803.20900	803.20900	801.14500	801.14500			0.00	0	
GOVI On 04/08/2022 GOVI			812.86200	812.86200	810.75300	810.75300			0.00	0	
<b>Total GOVI Future</b>									<b>10,105,305,600.00</b>	<b>1,280</b>	<b>9%</b>
GOVI On 04/11/2021 GOVI	728.40	Call			547,260.00000	54.72600	566,640,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	04/11/2021	GOVI	728.41	Call		547,160.00000	54.71600	566,540,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call		547,060.00000	54.70600	566,440,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		0.00000	0.00000	11,500,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		8,910.00000	0.89100	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	11,400,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		9,010.00000	0.90100	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		0.00000	0.00000	11,300,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		9,110.00000	0.91100	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call		129,150.00000	12.91500	149,790,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call		129,050.00000	12.90500	149,690,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		128,950.00000	12.89500	149,590,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		85,270.00000	8.52700	64,180,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		85,070.00000	8.50700	63,980,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		85,170.00000	8.51700	64,080,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>10,105,305,600.00</b>	<b>1,280</b>	<b>95</b>
<b>Total for GOVI</b>											<b>10,105,305,600.00</b>	<b>1,280</b>	<b>95</b>
AL37	On	04/11/2021	Index Future			793.55700	793.55700	791.94500	791.94500		0.00	0	
AL37	On	03/02/2022	Index Future			802.47900	802.47900	800.76600	800.76600		0.00	0	
AL37	On	05/05/2022	Index Future			811.89900	811.89900	810.16700	810.16700		0.00	0	
AL37	On	04/08/2022	Index Future			821.65700	821.65700	819.88400	819.88400		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/11/2021	Index Future			895.87100	895.87100	894.46700	894.46700		0.00	0	
AL7T	On	03/02/2022	Index Future			905.94300	905.94300	904.43000	904.43000		0.00	0	
AL7T	On	05/05/2022	Index Future			916.57700	916.57700	915.04800	915.04800		0.00	0	
AL7T	On	04/08/2022	Index Future			927.59300	927.59300	926.02200	926.02200		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/11/2021	Index Future			795.17800	795.17800	793.19500	793.19500		0.00	0	1
ALBI	On	03/02/2022	Index Future			804.11900	804.11900	802.03000	802.03000		0.00	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
ALBI	On	05/05/2022	Index Future			813.55800	813.55800	811.44500	811.44500			0.00	0	
ALBI	On	04/08/2022	Index Future			823.33500	823.33500	821.17700	821.17700			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	04/11/2021	Index Future			297.91400	297.91400	297.83500	297.83500			1,135,052,340.00	381	13
IGOV	On	03/02/2022	Index Future			301.33800	301.33800	301.22600	301.22600			1,148,097,780.00	381	38
IGOV	On	05/05/2022	Index Future			304.94800	304.94800	304.83500	304.83500			0.00	0	
IGOV	On	04/08/2022	Index Future			308.68500	308.68500	308.56300	308.56300			0.00	0	
<b>Total IGOV Future</b>												<b>2,283,150,120.00</b>	<b>762</b>	<b>51</b>
<b>Total For IGOV</b>												<b>2,283,150,120.00</b>	<b>762</b>	<b>51</b>
<b>Total for Index</b>												<b>2,283,150,120.00</b>	<b>762</b>	<b>63</b>
JIBAR F	On	20/10/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR F	On	17/11/2021	Jibar Future			3.75000	96.25000	3.76000	96.24000			0.00	0	50,00
JIBAR F	On	15/12/2021	Jibar Future			4.02500	95.97500	4.05500	95.94500			0.00	0	
JIBAR F	On	19/01/2022	Jibar Future			4.11000	95.89000	4.14000	95.86000			0.00	0	
JIBAR F	On	16/02/2022	Jibar Future			4.41000	95.59000	4.46000	95.54000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.47500	95.52500	4.52500	95.47500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.11000	94.89000	5.19000	94.81000			0.00	0	41
JIBAR F	On	21/09/2022	Jibar Future			5.34000	94.66000	5.43500	94.56500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			5.99000	94.01000	6.08000	93.92000			0.00	0	6
JIBAR F	On	15/03/2023	Jibar Future			6.18500	93.81500	6.28500	93.71500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.59500	93.40500	6.69500	93.30500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.82500	93.17500	6.93500	93.06500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>50,54</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>50,54</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>50,54</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
<b>Total 5Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>											<b>82,635,266,758.50</b>	<b>778,378</b>	<b>1,513,04</b>	
ABCPI3	On	07/12/2023	Spot Bond			2.04100	321.07633	2.04100	320.94738			163,280,000,000.00	80,000,000	40,000,00
<b>Total ABCPI3 SPOT</b>												<b>163,280,000,000.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For ABCPI3</b>												<b>163,280,000,000.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
ABF001	On	13/09/2026	Spot Bond					0.00000	100.45106			0.00	0	
<b>Total ABF001 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 ABF001</b>									<b>0.00</b>	<b>0</b>	
ABF001 On 18/07/2024 Spot Bond					0.00000	100.69277			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>	
ABF003 On 30/06/2026 Spot Bond			9.65000	102.79353	9.65000	102.76707			0.00	0	
<b>Total ABF004 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>									<b>0.00</b>	<b>0</b>	
ABF004 On 01/12/2030 Spot Bond					0.00000	100.70303			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	100.42634			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 14/05/2022 Spot Bond					0.00000	101.11977			0.00	0	
<b>Total ABFN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>									<b>0.00</b>	<b>0</b>	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.77960			0.00	0	750,000,00
<b>Total ABFN16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For ABFN16</b>									<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.50717			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 30/05/2022 Spot Bond					0.00000	101.25049			0.00	0	
<b>Total ABFN21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>									<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.45041			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	103.89537			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	101.71671			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	103.03930			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.24973				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.32563				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>	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.26134				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>	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.82011				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.52863				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>	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.08973				0.00	1,000,000,000	500,000,000
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.10129				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.61655				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>	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.78785				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>	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.29119				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>	
ABFN37 On 23/04/2022 Spot Bond					0.00000	99.86343				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	

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 16/09/2022 Spot Bond					0.00000	100.53105				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.92006				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	100.72635				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.99965				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.00000				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	99.99993				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	99.99994				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4! On 24/06/2025 Spot Bond					0.00000	100.24588				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.63616				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	100.66735				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	100.33596				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	100.15576				0.00	0	
<b>Total ABFN50 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 ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.25369				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	100.02251				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>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.82171				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.45718				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	100.53204				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>	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.04115				0.00	7,120,000,000	3,560,000,000
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>7,120,000,000</b>	<b>3,560,000,000</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>7,120,000,000</b>	<b>3,560,000,000</b>
ABKI03 On 13/10/2021 Spot Bond			2.92000	2.92000	2.92000	2.92000				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	128.47357	100.00000	128.77996				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	143.46859				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.20411	100.00000	25.13900				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	153.38377				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			3.54000	3.54000	3.54000	202.89288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			4.41000	4.41000	4.41000	229.67073			0.00	0	
<b>Total ABN63 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>									<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			7.03000	7.03000	7.03000	101.86014			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			7.93500	7.93500	7.93500	114.00880			0.00	0	
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.19000	106.57717	5.19000	106.56234			0.00	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.56000	108.48106	5.56000	108.46489			0.00	0	
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.32000	115.08733	7.32000	115.06485			0.00	0	
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.20000	115.99188	8.20000	115.96655			0.00	0	
<b>Total ABS17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>									<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			6.00000	107.46978	6.00000	107.45223			0.00	0	
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			8.35000	102.59440	8.35000	102.57122		114,218,030,100,000.00	13,678,806,000	3,419,701,500	
<b>Total ABS7 SPOT</b>								<b>14,218,030,100,000.00</b>	<b>13,678,806,000</b>	<b>3,419,701,500</b>	
<b>Total For ABS7</b>								<b>14,218,030,100,000.00</b>	<b>13,678,806,000</b>	<b>3,419,701,500</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.20315	100.00000	11.17808			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>	
ABS12 On 07/12/2023 Spot Bond			1.36100	325.48173	1.36100	325.35699			0.00	0	
<b>Total ABS12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABSI4 On 31/01/2022 Spot Bond			0.45500	174.99206	0.45500	174.92928				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.81000	10.81000	10.81000	103.09350				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	100.42426				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	100.41129				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.39729				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.10419				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.41027				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.41027				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.42135				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	100.42135				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	166.93598				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	169.56743				0.00	0	
<b>Total ACL204 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 ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.38949				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.45899				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.92283				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.97494				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	102.04567				0.00	2,000,000,000	1,000,000,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	101.38473				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	100.71669				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.79084				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.72521				0.00	0	1,000,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.45598				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	105.50925				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1' On 18/07/2024 Spot Bond					0.00000	99.94687				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.94457				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			8.23500	105.56621	8.23500	98.91326				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	99.94130				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	99.93040				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	99.91681				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 18/07/2022 Spot Bond					0.00000	99.95448				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.77950				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			6.72000	106.83985	6.72000	106.82067				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.72989				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.82201				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.87868				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	101.61031				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.95180				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.29546				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.82193				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.87857				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	101.27443				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.93260				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.76527				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.85026				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.82902				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.90689				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.88000				0.00	0	
<b>Total AHF7C2 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 AHF7C2</b>									<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.38733			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	101.31678			0.00	0	
<b>Total AHF7D2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>									<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.77500	110.92266	7.77500	110.89954			0.00	0	
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.18000	105.95685	8.18000	105.93377			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			11.91000	93.62782	11.91000	93.59838			0.00	0	
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.56500	185.01469	5.56500	184.92289		111,300,000,000.00	20,000,000	497,000,000	
<b>Total AIRL01 SPOT</b>								<b>111,300,000,000.00</b>	<b>20,000,000</b>	<b>497,000,000</b>	
<b>Total For AIRL01</b>								<b>111,300,000,000.00</b>	<b>20,000,000</b>	<b>497,000,000</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	99.88978			0.00	0	
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.82579			0.00	0	
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.27479			0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	99.83593			0.00	0	
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.48910			0.00	0	
<b>Total APF10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.33281			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.93106				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.24394				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.76000	244.94834	4.76000	244.83204				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			4.77500	221.92711	4.77500	221.82167				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>	
ASN13 On 31/01/2022 Spot Bond			1.43000	174.48934	1.43000	174.42212				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			1.47500	174.46621	1.47500	174.39878				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/03/2028 Spot Bond			4.41000	192.92685	4.41000	192.83692				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>	
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.45519				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19 On 30/06/2022 Spot Bond					0.00000	100.23210				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			5.02000	109.00470	5.02000	108.95228				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.35632				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.36166				0.00	60,000,000	30,000,00
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
ASN20 On 20/06/2022 Spot Bond					0.00000	100.39432				0.00	0	8,300,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,300,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>8,300,00</b>
ASN20 On 24/08/2025 Spot Bond					0.00000	105.37275				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.66886				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.45391				0.00	60,000,000	30,000,00
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
ASN27 On 20/06/2023 Spot Bond					0.00000	100.35499				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.92198				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.88634				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.81918				0.00	0	
<b>Total ASN280 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 ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.51295				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>	
ASN290 On 26/09/2023 Spot Bond					0.00000	100.27104				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.38559				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>	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.69033				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>	
ASN318 On 31/03/2029 Spot Bond			4.10500	4.10500	4.10500	107.07720				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>	
ASN319 On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	98.32884				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.36525				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.41675				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>	
ASN332 On 09/05/2024 Spot Bond					0.00000	101.04004				0.00	0	
<b>Total ASN332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN332</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.64117				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.13000	107.49736	5.13000	107.44533				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.39205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.35627				0.00	0	34,400,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,400,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>34,400,00</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	100.37343				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>	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.37579				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>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.37579				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.71085				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.45053				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.36859				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.38225				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.19732				0.00	0	240,000,00
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
ASN381 On 15/03/2022 Spot Bond					0.00000	100.45386				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 15/03/2022 Spot Bond					0.00000	100.45386				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38( On 20/12/2022 Spot Bond					0.00000	100.96408				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38( On 20/12/2024 Spot Bond					0.00000	100.37185				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39( On 20/11/2022 Spot Bond					0.00000	100.79336				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39( On 17/12/2025 Spot Bond					0.00000	100.41599				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40( On 20/12/2024 Spot Bond					0.00000	100.36925				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 20/12/2024 Spot Bond					0.00000	100.43423				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 05/12/2021 Spot Bond					0.00000	100.57573				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond					0.00000	103.93070				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond					0.00000	100.31771				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	100.32773				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	100.44746				0.00	0	
<b>Total ASN453 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 ASN453</b>									<b>0.00</b>	<b>0</b>	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.12315			0.00	0	
<b>Total ASN458 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>									<b>0.00</b>	<b>0</b>	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.06187			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	99.94806			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	99.94752			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 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.84024			0.00	0	
<b>Total ASN469 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>									<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.29896		1,744,800,000,000.00	160,000,000	80,000,00	
<b>Total ASN470 SPOT</b>								<b>1,744,800,000,000.00</b>	<b>160,000,000</b>	<b>80,000,00</b>	
<b>Total For ASN470</b>								<b>1,744,800,000,000.00</b>	<b>160,000,000</b>	<b>80,000,00</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.04466			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	101.22879			0.00	0	
<b>Total ASN472 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>									<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.36496			0.00	0	
<b>Total ASN479 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>									<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.61045			0.00	0	
<b>Total ASN480 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>									<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	111.58324			0.00	0	
<b>Total ASN485 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>									<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.26683		11,905,600,000,000.00	1,120,000,000	560,000,00	

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 ASN486 SPOT</b>									<b>11,905,600,000,000.00</b>	<b>1,120,000,000</b>	<b>560,000,000</b>
<b>Total For ASN486</b>									<b>11,905,600,000,000.00</b>	<b>1,120,000,000</b>	<b>560,000,000</b>
ASN486 On 01/09/2025 Spot Bond					0.00000	100.36372			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>	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.41217			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>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.41217			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>	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.35440			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>	
ASN507 On 21/12/2026 Spot Bond			9.63000	100.30372	9.63000	100.27796			0.00	0	
<b>Total ASN508 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>									<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			8.81000	99.99512	8.81000	99.97157			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>	
ASN509 On 21/12/2026 Spot Bond			9.36000	98.59352	9.36000	98.56888			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>	
ASN510 On 21/12/2026 Spot Bond			9.36000	98.59352	9.36000	98.56888			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>	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.85483	9.10000	101.83021			0.00	0	
<b>Total ASN522 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>									<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.24610	11.05000	102.21623			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			11.00000	102.23610	11.00000	102.20635		15,400,000,000,000.00	1,400,000,000	700,000,000	
<b>Total ASN530 SPOT</b>								<b>15,400,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>	
<b>Total For ASN530</b>								<b>15,400,000,000,000.00</b>	<b>1,400,000,000</b>	<b>700,000,000</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
ASN53: On 31/01/2024 Spot Bond			10.50000	102.13596	10.50000	102.10756			0.00	0	
<b>Total ASN532 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>									<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.13596	10.50000	102.10756		10,080,000,000,000.00		960,000,000	880,000,000
<b>Total ASN538 SPOT</b>								<b>10,080,000,000,000.00</b>		<b>960,000,000</b>	<b>880,000,000</b>
<b>Total For ASN538</b>								<b>10,080,000,000,000.00</b>		<b>960,000,000</b>	<b>880,000,000</b>
ASN54: On 02/04/2026 Spot Bond					0.00000	100.17389			0.00	0	
<b>Total ASN540 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>									<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.12671			0.00	0	
<b>Total ASN541 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>									<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.16750			0.00	0	
<b>Total ASN542 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>									<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.15600	10.60000	102.12733		1,272,000,000,000.00		120,000,000	80,000,000
<b>Total ASN545 SPOT</b>								<b>1,272,000,000,000.00</b>		<b>120,000,000</b>	<b>80,000,000</b>
<b>Total For ASN545</b>								<b>1,272,000,000,000.00</b>		<b>120,000,000</b>	<b>80,000,000</b>
ASN55: On 31/01/2024 Spot Bond			10.47000	101.42702	10.47000	102.10163		5,444,400,000,000.00		520,000,000	260,000,000
<b>Total ASN557 SPOT</b>								<b>5,444,400,000,000.00</b>		<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For ASN557</b>								<b>5,444,400,000,000.00</b>		<b>520,000,000</b>	<b>260,000,000</b>
ASN55: On 31/01/2024 Spot Bond			10.55000	102.14598	10.55000	102.11745			0.00	0	
<b>Total ASN558 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>									<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.10663			0.00	0	
<b>Total ASN560 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>									<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.82930			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	100.60985			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	100.45771			0.00	0	
<b>Total ASN575 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 ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.35630				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	100.39379				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	101.05387				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 13/02/2022 Spot Bond					0.00000	100.96287				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.57737				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.04281				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 31/01/2022 Spot Bond			9.22000	101.83191	9.22000	101.80688				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	100.01280				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	99.98542				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	99.89763				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	99.83949				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.87480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.10777				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	101.37588				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 31/03/2022 Spot Bond					0.00000	100.30499				0.00	0	800,000,00
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
ASN61: On 06/05/2024 Spot Bond					0.00000	101.25766				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	100.38192				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	101.04910				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	101.30715				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	100.36137				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 25/11/2021 Spot Bond					0.00000	100.68318				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.89770				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	100.16386				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 20/06/2024 Spot Bond					0.00000	100.42780				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.47034				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.69976				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.38752				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.55641				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.09023				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>	
ASN64: On 20/10/2021 Spot Bond					0.00000	99.92472				0.00	0	
<b>Total ASN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN649</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 22/10/2021 Spot Bond					0.00000	101.33117				0.00	0	
<b>Total ASN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN650</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 27/10/2021 Spot Bond					0.00000	101.01196				0.00	0	
<b>Total ASN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN652</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.02373				0.00	0	
<b>Total ASN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN656</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.26635				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>	
ASN65: On 12/11/2021 Spot Bond					0.00000	100.78466				0.00	0	
<b>Total ASN659 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 ASN659</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.78991				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.78222				0.00	0	
<b>Total ASN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN662</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.79829				0.00	0	
<b>Total ASN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN663</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.78901				0.00	0	
<b>Total ASN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN664</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.78350				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 19/11/2021 Spot Bond					0.00000	100.72493				0.00	0	
<b>Total ASN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN666</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.98142				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 18/11/2021 Spot Bond					0.00000	100.73788				0.00	0	
<b>Total ASN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN668</b>										<b>0.00</b>	<b>0</b>	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.16819				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67 On 23/11/2021 Spot Bond					0.00000	100.66172				0.00	0	
<b>Total ASN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN670</b>										<b>0.00</b>	<b>0</b>	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.25077				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68 On 26/11/2021 Spot Bond					0.00000	100.63592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.45025				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.46969				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.99386				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.04177				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	100.25589				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.62616				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.66447				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	100.56610				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.65044				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	100.01917				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	100.49040				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 20/06/2024 Spot Bond					0.00000	100.33361				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 05/01/2022 Spot Bond					0.00000	100.22915				0.00	0	
<b>Total ASN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN708</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.20276				0.00	0	
<b>Total ASN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN712</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.46688				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.40172				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	100.30767				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	100.33588				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.17477				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.19522				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>	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.13154				0.00	0	
<b>Total ASN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN719</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
ASN72: On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN724 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 ASN724</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.04400	102.82471	4.04400	102.81353				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.54843	9.30000	100.52383				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.71596				0.00	0	400,000,00
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	100.82675				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.79348				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>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.58760				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.19605				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.96000	98.54874	6.96000	98.53021				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	101.09373				0.00	80,000,000	40,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
BAW35 On 18/02/2022 Spot Bond					0.00000	100.83750				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.47973				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>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.25228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.31642				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.92000	8.92000	8.92000	103.47319				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.42000	11.42000	11.42000	103.05685				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.29091				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.22617				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.28097				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.28119				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.28596				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.52906				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.32590				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.32608				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.33538				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.32527				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.33465				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.31558				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.33447				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>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.31647				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.33477				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.32539				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.50150				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.32545				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.30710				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.31612				0.00	0	
<b>Total BAYA92 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 BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.30671				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.38146				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.59153				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.39115				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.38226				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.60879				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.40120				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.38179				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.36500	8.36500	8.36500	98.70205				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	101.25387				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.19389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.58979				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.00739				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.53700				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	97.35391				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	77.72352				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>	
BGL07 On 03/09/2022 Spot Bond			7.71000	104.79028	7.71000	104.76838				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.82633				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.68944				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.49832				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.04246				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.93764				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.68845				0.00	280,000,000	140,000,000
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	104.67868				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.65910				0.00	0	400,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.65849				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.85591				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.34047				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.46000	110.01310	6.46000	109.99410				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.51003				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.06015				0.00	200,000,000	100,000,000
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BID14 On 28/10/2022 Spot Bond					0.00000	101.11629				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	101.13265				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.34771				0.00	0	
<b>Total BNPP01 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 BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.03273				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	99.52900				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	97.02400				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	66.18000				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0:On 06/07/2026 Spot Bond					0.00000	53.43500				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 01/12/2021 Spot Bond					0.00000	100.55694				0.00	0	
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	
BNPP1:On 18/02/2022 Spot Bond					0.00000	100.69505				0.00	0	
<b>Total BNPP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP11</b>										<b>0.00</b>	<b>0</b>	
BNPP1:On 27/03/2022 Spot Bond					0.00000	100.21168				0.00	0	
<b>Total BNPP12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP12</b>										<b>0.00</b>	<b>0</b>	
BPPF1:On 09/10/2023 Spot Bond					0.00000	99.82668				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.77373				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.51448				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2:On 26/02/2023 Spot Bond					0.00000	100.93281				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.94269				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>	
BPPF23 On 03/08/2022 Spot Bond					0.00000	101.09251				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.11976				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>	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.96855				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	101.01379				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>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.05312				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>	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.66886				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.78007				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>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.07552				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.23865				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>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.70422				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>	
CCT01 On 23/06/2023 Spot Bond			7.94000	111.07052	7.94000	111.04689				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.17000	112.02686	8.17000	112.00236				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			8.79500	107.76025	8.79500	107.73462				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			10.13000	102.62712	10.13000	102.47992			107,568,428,805,000.00	10,618,798,500	3,539,599,500	
<b>Total CCT04 SPOT</b>									<b>17,568,428,805,000.00</b>	<b>10,618,798,500</b>	<b>3,539,599,500</b>	
<b>Total For CCT04</b>									<b>17,568,428,805,000.00</b>	<b>10,618,798,500</b>	<b>3,539,599,500</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.62320				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.36776				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.94950				0.00	300,000,000	150,000,000
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For CGR46</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
CGR47 On 28/02/2025 Spot Bond					0.00000	101.01648				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.77198				0.00	0	
<b>Total CGR50 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 CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.75709				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.92897	4.77000	105.50700				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.04782				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.49000	107.40439	7.49000	107.38258				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 20/03/2024 Spot Bond			8.70700	110.06352	8.70700	113.30100				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN368 On 06/08/2023 Spot Bond					0.00000	101.46274				0.00	0	
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.35170				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.17927				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.81577	10.98000	99.78630				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	115.37721	6.50000	111.28800				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>	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.41900				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>	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.38556				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.96221				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>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.95416				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>	
CLN399 On 31/01/2022 Spot Bond			1.40000	174.50478	1.40000	174.43769				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.35000	141.03382	5.35000	140.96474				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>	
CLN453 On 31/01/2025 Spot Bond			5.79000	139.12488	5.79000	139.05512				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.95412				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.79773				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46( On 29/11/2021 Spot Bond					0.00000	100.81057				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 13/03/2022 Spot Bond			6.92000	102.13774	6.92000	102.11890				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 14/03/2022 Spot Bond					0.00000	100.68486				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 28/03/2022 Spot Bond					0.00000	100.33386				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN46( On 28/03/2022 Spot Bond					0.00000	100.46522				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN47( On 19/11/2022 Spot Bond					0.00000	101.04810				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>	
CLN47( On 29/11/2021 Spot Bond			100.00000	93.19963	100.00000	92.97287				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 02/12/2021 Spot Bond					0.00000	100.78045				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 02/12/2021 Spot Bond			6.41500	103.95304	6.41500	103.93492				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 28/07/2022 Spot Bond			6.72000	103.77486	6.72000	103.75622				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN49( On 28/03/2022 Spot Bond					0.00000	100.46308				0.00	0	
<b>Total CLN490 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 CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.45000				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.76621				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			7.12000	108.70209	7.12000	108.68108				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>	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.52000				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>	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.01925				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.02201				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.46892				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>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.32733				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.62584				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.37891				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.34020				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.80877	9.96000	100.78171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.58549	10.01000	104.55759				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	100.86557				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>	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.77920	9.60000	98.11627				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.49338				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>	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.74042				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>	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.89851	9.20000	100.87344				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>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.50988				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.63742				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	102.07335				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	101.07909				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 29/11/2021 Spot Bond					0.00000	100.83534				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.49338				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.41816				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	99.93822				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			9.59000	104.82453	9.59000	104.79785				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.92593				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.24171				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	99.92909				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 20/12/2023 Spot Bond					0.00000	140.79600				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.72322				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.96267				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 21/08/2026 Spot Bond			9.06000	105.17617	9.06000	105.15085				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			9.11000	103.22847	9.11000	103.20308				0.00	0	
<b>Total CLN547 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 CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			9.20000	107.49494	9.20000	107.46867				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					0.00000	305.48133				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	100.98785				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	100.98284				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	100.82690				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	99.92103				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	120.95900				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.04160				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	104.17945	10.19000	104.16437				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			9.06000	107.97290	9.06000	107.94690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.03984				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.75814				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.27767				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.61610				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.98052				0.00	80,000,000	40,000,000
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For CLN568</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
CLN568 On 12/11/2025 Spot Bond			9.29000	106.51368	9.29000	106.48740				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.03438				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.98575				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>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.46561				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.45702				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.94073				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	100.16790				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.02235				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.68037				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.53097				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	99.94691				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.64761				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.70129				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.54969				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>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.43678				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.38244				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.35126				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>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.15615				0.00	0	
<b>Total CLN591 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 CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.77000	144.61987	3.77000	116.65434				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.81303				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.25953				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.81303				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.54162				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	100.15843				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	100.50164				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	100.38244				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	100.38244				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.64143				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.00562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.93143				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.47506				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.93879				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.81477				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.26999	9.32000	104.24405				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.22902				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.29067				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.58584				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.78651				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>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.66555				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.25193				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.82471				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.89244				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.64120				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.14187				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.13768				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.14975				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.26359				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			6.73000	104.72132	6.73000	104.70248				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>	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.01482				0.00	0	
<b>Total CLN626 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 CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.02526				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			12.24000	62.23158	12.24000	82.76564				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.86917				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			9.76000	100.63009	9.76000	100.60404				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	101.01025				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.83151				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	100.02989				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.00462				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	102.89058				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.77938				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	101.00568				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 19/02/2022 Spot Bond					0.00000	101.05265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.90565				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.09709				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.94661				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.78363				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.37523				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.20767				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.37588				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.16903				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.69851				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>	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.00568				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>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.80732				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	101.00568				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>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.46676				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.02034				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.03416				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.67900				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	112.90600				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	135.25800				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.03864				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.18959				0.00	0	
<b>Total CLN666 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 CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.20671				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	106.21241				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.97513				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.79394				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	101.11232				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 09/03/2022 Spot Bond					0.00000	100.54306				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.25785	145.90718	4.25785	118.52025				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			4.25785	145.90718	4.25785	118.52101				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	101.13516				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	101.19605				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	100.36947				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	101.08242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.15495				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	100.54059				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.35337				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.36335				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.27080				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.43170				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.43148				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.37881				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.25077				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.37894				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.23008				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.15882				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	83.60811				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	103.71377				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.62012				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.88465				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	84.22577				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 28/02/2023 Spot Bond			6.17000	6.17000	6.17000	101.92199				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.45708				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	85.73603				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 28/02/2035 Spot Bond			6.54500	6.54500	6.54500	107.08943				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.22649				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.47651				0.00	0	
<b>Total CLN708 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 CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.36994				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	82.18017				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	82.42722				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 11/03/2022 Spot Bond					0.00000	100.43448				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 12/02/2022 Spot Bond					0.00000	100.85395				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.37243				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.37243				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.37243				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>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.20328				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.43018				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.18481				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>	
CLN722 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.51215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.58975				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	81.23353				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	100.34193				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	100.34193				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.34193				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.34816				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.34816				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.34816				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.77482				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.83202				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.48267				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.43861				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>	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.12042				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.47730				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	100.42791				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.44734				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.22800				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 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.07598				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.99044				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	100.28104				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.09879				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	101.37986				0.00	0	
<b>Total CLN744 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 CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.60162				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>	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.85348				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>	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.37889				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.33602				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.47230				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.18867				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.49194				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	100.50573				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	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 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>	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	500,000,000	500,000,000
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For CLN758</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
CLN759 On 20/06/2026 Spot Bond					0.00000	100.63751				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>	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.61847				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>	
CLN761 On 22/04/2026 Spot Bond					0.00000	102.23157				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>	
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	101.08954				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	101.07705				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.75646				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.49194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	100.36965				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	100.29826				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			6.97000	6.97000	6.97000	99.32475				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.82605				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.09503				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.07169				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		981,000,000,000,000.00		29,810,000,000	29,810,000,000	
<b>Total CLN774 SPOT</b>								<b>981,000,000,000,000.00</b>		<b>29,810,000,000</b>	<b>29,810,000,000</b>	
<b>Total For CLN774</b>								<b>981,000,000,000,000.00</b>		<b>29,810,000,000</b>	<b>29,810,000,000</b>	
CLN81 On 18/04/2028 Spot Bond			8.36500	98.72416	8.36500	98.70205				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>	
COJ05 On 05/06/2023 Spot Bond			8.02000	110.68877	8.02000	110.66499				0.00	0	13,000,000,000
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
COJ08 On 22/06/2026 Spot Bond			10.34000	107.62538	10.34000	107.59574		141,538,905,948,000.00		13,688,482,200	4,562,827,400	
<b>Total COJ08 SPOT</b>								<b>141,538,905,948,000.00</b>		<b>13,688,482,200</b>	<b>4,562,827,400</b>	
<b>Total For COJ08</b>								<b>141,538,905,948,000.00</b>		<b>13,688,482,200</b>	<b>4,562,827,400</b>	
COJG0 On 09/06/2024 Spot Bond			7.01000	111.08918	7.01000	111.06827				0.00	0	50,200,000,000
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
COT01 On 03/04/2023 Spot Bond			7.55500	102.41686	7.55500	102.39600				0.00	0	
<b>Total COT01 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 COT01</b>									<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.12000	91.88689	12.12000	91.85719			4,848,000,000,000.00	400,000,000	100,000,00
<b>Total COT02 SPOT</b>									<b>4,848,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
<b>Total For COT02</b>									<b>4,848,000,000,000.00</b>	<b>400,000,000</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.71000	97.55392	10.71000	97.52611			0.00	0	75,000,000,00
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
CPV01 On 30/06/2029 Spot Bond			9.92000	9.92000	9.92000	106.80554			0.00	0	
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.92286			0.00	0	
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.39963			0.00	0	
<b>Total DENG99 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>									<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.56172			0.00	0	
<b>Total DNG103 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>									<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.90236			0.00	0	
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.76669			0.00	0	
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.83731			0.00	0	
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			9.46000	9.46000	9.46000	106.76600			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.21585			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.82910			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.99000	105.17466	6.99000	105.15502				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.84749	100.00000	40.75757				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.84749	100.00000	40.75757				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.50000	106.13367	7.50000	106.11244				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	101.50256	9.69000	101.47646				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50256	9.69000	101.47646				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>	
DV29 On 18/02/2029 Spot Bond			12.08500	92.07445	12.08500	92.04510				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	101.56508	10.10000	101.53789				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56508	10.10000	101.53789				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>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.68292				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.16196				0.00	0	10,000,000.00
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
DVF22I On 29/08/2022 Spot Bond					0.00000	100.42521				0.00	0	750,000.00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000.00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>750,000.00</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	99.99227				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	97.58842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.97640				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	95.87684				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.67631				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.61380				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.04207				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.99716				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.73023				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.05490				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.21347				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.92812				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.75000	102.45400	5.75000	102.43823				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			7.03000	107.22171	7.03000	107.20125				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.02000	110.16040	5.02000	110.10717				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.02000	96.76310	5.02000	96.71656				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	136.66211	2.25000	136.60648				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.68000	150.08015	3.68000	150.01330				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.69200	136.18573	3.69200	136.12502				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.73500	131.84953	3.73500	131.79062				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.66000	114.05946	4.66000	114.00562				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			4.99000	98.89082	4.99000	98.84334				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	136.66211	2.25000	136.60648				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	163.27166				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	160.65681				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 09/06/2025 Spot Bond					0.00000	124.25982				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 17/06/2025 Spot Bond					0.00000	123.26246				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 28/07/2025 Spot Bond					0.00000	121.36039				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 19/08/2025 Spot Bond					0.00000	112.75654				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 22/04/2022 Spot Bond					0.00000	113.95260				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 23/12/2021 Spot Bond					0.00000	98.95477				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
ELN012 On 15/04/2024 Spot Bond					0.00000	109.13383				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 21/05/2024 Spot Bond					0.00000	110.96222				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>	
EMM03 On 04/05/2024 Spot Bond			9.79500	105.03130	9.79500	105.00400				0.00	0	18,100,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
EMM04 On 16/05/2028 Spot Bond			11.50000	11.50000	11.50000	97.71674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			11.85000	11.85000	11.85000	96.41509				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			9.86000	104.34560	9.86000	103.79813				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			9.86000	9.86000	9.86000	104.27385				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			11.92000	11.92000	11.92000	77.43336				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			11.06000	11.06000	11.06000	102.14612				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			11.92000	11.92000	11.92000	96.61254				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.60164				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	100.54560				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	100.47623				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.46387				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.95126				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.67540				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.72345				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	100.58069				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>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.96913				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.45963				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.59843				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.61510				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	99.94537				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	100.54314				0.00	40,000,000	20,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	101.16237				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>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.32943				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	100.08569				0.00	0	
<b>Total EQT008 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 EQT008</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.87519				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.83561				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.93843				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.84352				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.88305				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.82299				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.80398				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.92257				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.38000	106.58230	6.38000	106.56411				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.19816	10.00000	102.17106				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			8.86000	96.61634	8.86000	96.59333			225,278,559,640,000.00	25,426,474,000	11,145,646,300	
<b>Total ES26 SPOT</b>									<b>25,278,559,640,000.00</b>	<b>25,426,474,000</b>	<b>11,145,646,300</b>	
<b>Total For ES26</b>									<b>25,278,559,640,000.00</b>	<b>25,426,474,000</b>	<b>11,145,646,300</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.27537	7.85000	100.25416			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.51500	74.92253	11.55000	74.71756				993,160,549,017,000.00	86,249,287,800	30,229,002,800
<b>Total ES33 SPOT</b>										<b>13,160,549,017,000.00</b>	<b>86,249,287,800</b>	<b>30,229,002,800</b>
<b>Total For ES33</b>										<b>13,160,549,017,000.00</b>	<b>86,249,287,800</b>	<b>30,229,002,800</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.61204	7.50000	100.59158				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.96500	73.48103	12.00000	77.48660				923,972,128,918,500.00	77,222,910,900	32,944,110,100
<b>Total ES42 SPOT</b>										<b>13,972,128,918,500.00</b>	<b>77,222,910,900</b>	<b>32,944,110,100</b>
<b>Total For ES42</b>										<b>13,972,128,918,500.00</b>	<b>77,222,910,900</b>	<b>32,944,110,100</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	99.77281	8.50000	103.98951				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.52859				0.00	60,000,000	30,000,000
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	101.38167				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>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.39203				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.86066				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.82335				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.87370				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.91385				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.17622				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	100.20030				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>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.74994				0.00	0	
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.10118				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	101.17761				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>	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.75199				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</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>	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.37651				0.00	31,120,000,000	15,560,000,000
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>31,120,000,000</b>	<b>15,560,000,000</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>31,120,000,000</b>	<b>15,560,000,000</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	103.58062				0.00	80,000,000	40,000,000
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.08699				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.47267				0.00	1,000,000,000	1,500,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,500,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.89336				0.00	600,000,000	19,300,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>19,300,000,000</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 FRB25</b>									<b>0.00</b>	<b>600,000,000</b>	<b>19,300,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.77053			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			9.56000	106.02221	9.56000	105.99516			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	104.53645			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	101.37675			0.00	0	
<b>Total FRB29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>									<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.36000	99.15530	8.36000	99.13312			0.00	0	
<b>Total FRB30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>									<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			0.86000	174.78289	0.86000	174.71827		25,800,000,000.00		30,000,000	15,000,00
<b>Total FRBI22 SPOT</b>								<b>25,800,000,000.00</b>		<b>30,000,000</b>	<b>15,000,00</b>
<b>Total For FRBI22</b>								<b>25,800,000,000.00</b>		<b>30,000,000</b>	<b>15,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			1.82100	322.49315	1.82100	322.36552		36,420,000,000.00		20,000,000	180,000,00
<b>Total FRBI23 SPOT</b>								<b>36,420,000,000.00</b>		<b>20,000,000</b>	<b>180,000,00</b>
<b>Total For FRBI23</b>								<b>36,420,000,000.00</b>		<b>20,000,000</b>	<b>180,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.66500	2.66500	2.66500	153.31130		0.00		0	
<b>Total FRBI25 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI25</b>								<b>0.00</b>		<b>0</b>	
FRBI28 On 31/03/2028 Spot Bond			3.53000	203.10173	3.53000	203.01187		0.00		0	1,096,000,00
<b>Total FRBI28 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,096,000,00</b>
<b>Total For FRBI28</b>								<b>0.00</b>		<b>0</b>	<b>1,096,000,00</b>
FRBI29 On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	107.47884		0.00		0	
<b>Total FRBI29 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI29</b>								<b>0.00</b>		<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	220.04055		0.00		0	
<b>Total FRBI33 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI33</b>								<b>0.00</b>		<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.21500	92.35585	5.21500	92.31081		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.21000	93.95132	5.21000	93.90566				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			7.08181	7.08181	7.08181	81.12286				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			7.16213	7.16213	7.16213	80.28021				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	147.24989				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	95.81703				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>	
FRC22 On 31/01/2022 Spot Bond			1.51000	174.44822	1.51000	174.38063				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23 On 31/01/2022 Spot Bond			2.37000	174.00741	2.37000	173.93594				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.21283				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.47756				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	101.54498				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	102.80107				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	101.21293				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.95215				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.78652				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	100.42785				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.23342				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	101.32935				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	100.41179				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.24701				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.37387				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 20/06/2022 Spot Bond					0.00000	101.11168				0.00	0	
<b>Total FRC290 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 FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.93009				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.94618				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.62072				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 25/04/2023 Spot Bond					0.00000	103.04956				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.31329				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.83888				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.27594				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.68452				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.28578				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.36603				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.41994				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.46026				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 13/10/2026 Spot Bond					0.00000	97.90521				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.49524				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.22939				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.41475				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	100.46005				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.60862				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	100.42431				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	100.14756				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.25064				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.19527				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.71167				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	101.00532				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	99.98635				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.24085				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.74831				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.03548				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.29548				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	100.54314				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.36636				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	99.98523				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.49359				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	100.89490				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	101.57448				0.00	0	
<b>Total FRC348 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 FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.40027				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.27661				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.75525				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>	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.79179				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>	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.42261				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>	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	170,000,00
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
FRC354 On 31/07/2023 Spot Bond					0.00000	101.42468				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>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.41307				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.42768				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.98282				0.00	0	1,700,000,00
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
FRC358 On 14/11/2022 Spot Bond					0.00000	101.35013				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>	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.46416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.25847				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 31/03/2022 Spot Bond					0.00000	100.21448				0.00	0	1,500,000,00
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
FRC36 On 01/08/2026 Spot Bond					0.00000	101.06093				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	101.13825				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	101.41419				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.61085				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.81020				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>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.04999				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.05309				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.41905				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.41249				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	101.08155				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	101.40835				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	100.54050				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	100.53744				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	100.38021				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	100.33703				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.22825				0.00	0	
<b>Total FRC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC380</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.15000	2.15000	2.15000	174.04948				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.09000	2.09000	2.09000	174.08048				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.10000	2.10000	2.10000	174.07531				0.00	0	
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.41000	103.38235	4.41000	103.33410				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.87000	111.10125	4.87000	111.04825				0.00	0	
<b>Total FRI38 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 FRI38</b>									<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.18399			0.00	0	
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.92630			0.00	0	
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.85141			0.00	0	1,000,000,00
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.43178			0.00	0	
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.19202			0.00	0	
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.62313			0.00	3,900,000,000	1,950,000,00
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>3,900,000,000</b>	<b>1,950,000,00</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>3,900,000,000</b>	<b>1,950,000,00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.04625			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>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.31762			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	101.74381			0.00	0	
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>									<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.32294			0.00	0	
<b>Total FRJ31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>									<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.39800	4.39800	4.39800	99.29599			0.00	0	
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	
FRS100 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	111.47322			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.68239				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.11779				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.98000	109.55912	4.98000	109.50654				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.71000	223.30121	4.71000	223.19547				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.12000	107.63334	5.12000	107.58130				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.74000	4.74000	4.74000	222.56014				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.50000	149.40570	3.50000	149.33988				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	129.12851	3.70500	129.07091				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.92000	110.39707	4.92000	110.34428				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.86000	220.14568	4.86000	220.04055				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.91000	219.10582	4.91000	219.00091				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.03000	121.59187	3.03000	151.56017				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			4.94000	218.48477	4.94000	218.38000				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.12000	107.63334	5.12000	107.58130				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.22000	195.07368	4.22000	194.98375				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.87000	97.98433	5.87000	97.93501				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>	
FRS129 On 31/03/2028 Spot Bond			4.11000	196.32897	4.11000	196.23906				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.17000	195.64312	4.17000	195.55322				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 07/12/2033 Spot Bond			5.45000	208.24651	5.45000	208.14380				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.82000	98.59415	5.82000	98.54464				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	107.58130				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/01/2038 Spot Bond			5.10000	107.90595	5.10000	107.85383				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			3.98000	197.82441	3.98000	197.73449				0.00	0	
<b>Total FRS137 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 FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.22000	212.78997	5.22000	212.68633				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.11000	196.32897	4.11000	196.23906				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.11000	196.32897	4.11000	196.23906				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/03/2028 Spot Bond			3.51100	203.32805	3.51100	203.23820				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2025 Spot Bond			3.80000	148.00910	3.80000	147.94270				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>	
FRS147 On 31/01/2022 Spot Bond			1.21000	174.60252	1.21000	174.53630				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.46000	192.36637	4.46000	192.27646				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>	
FRS150 On 31/03/2028 Spot Bond			4.50000	191.91933	4.50000	191.82940				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>	
FRS151 On 31/01/2025 Spot Bond			3.77000	148.14807	3.77000	148.08173				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>	
FRS152 On 31/03/2028 Spot Bond			3.97500	197.88218	3.97500	197.79227				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>	
FRS153 On 31/03/2028 Spot Bond			4.51000	4.51000	4.51000	191.71784				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.95621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	99.94553				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	99.93963				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	100.37920				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.28817				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	193.46041				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	147.86160				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	179.25538				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	39.54953				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.95782				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	101.10118				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	

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	100.99151				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	100.76452				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	99.99991				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	100.84628				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	100.33020				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 06/07/2022 Spot Bond					0.00000	100.22671				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.36636				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.02276				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.97164				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	103.30164				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	110.63103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 23/10/2025 Spot Bond					0.00000	115.60845				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.09905				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	101.14548				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.38161				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	100.88766				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.62360				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 20/12/2021 Spot Bond					0.00000	100.25197				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 19/01/2024 Spot Bond					0.00000	102.18387				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 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 31/01/2022 Spot Bond					0.00000	100.95330				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.95537				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	99.25514				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 31/01/2022 Spot Bond					0.00000	100.94914				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.59100				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 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	108.72751				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>	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.53766				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.40596				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.86567				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.25512				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.92313				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.25708				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	106.50694				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/07/2022 Spot Bond					0.00000	101.76129				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.25550				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.78945				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 26/11/2021 Spot Bond					0.00000	100.51861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS276 On 12/11/2021 Spot Bond					0.00000	100.35757				0.00	0	
<b>Total FRS277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS277</b>										<b>0.00</b>	<b>0</b>	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.32113				0.00	800,000,000	400,000,000
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For FRS278</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
FRS278 On 21/09/2024 Spot Bond					0.00000	100.50792				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.35871				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 07/12/2023 Spot Bond			1.62100	1.62100	1.62100	323.66178				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>	
FRS36 On 07/12/2023 Spot Bond			1.36100	325.48173	1.36100	325.35699				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>	
FRS37 On 07/12/2023 Spot Bond			1.36100	1.36100	1.36100	325.35699				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>	
FRS43 On 31/01/2022 Spot Bond			0.45000	174.99465	0.45000	174.93189				0.00	0	81,100,000
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>81,100,000</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>81,100,000</b>
FRS46 On 31/01/2022 Spot Bond			0.45000	174.99465	0.45000	174.93189				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	101.07765			0.00	0	
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.82000	102.96762	4.82000	102.91863			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			4.23000	73.62416	4.23000	113.65285			0.00	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	152.08542			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			3.20000	3.20000	3.20000	150.75263			0.00	0	
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.42100	2.42100	2.42100	318.51671			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			5.59000	5.59000	5.59000	103.75998			0.00	0	
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			6.83000	114.66385	6.83000	114.64281		87,018,358,104,000.00	12,740,608,800	3,185,152,200	
<b>Total FRX24 SPOT</b>								<b>17,018,358,104,000.00</b>	<b>12,740,608,800</b>	<b>3,185,152,200</b>	
<b>Total For FRX24</b>								<b>17,018,358,104,000.00</b>	<b>12,740,608,800</b>	<b>3,185,152,200</b>	
FRX25 On 26/07/2025 Spot Bond			7.15000	110.60537	7.15000	110.58426			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			7.86000	106.99095	7.86000	106.96830		16,530,796,728,000.00	2,103,154,800	539,744,700	
<b>Total FRX26 SPOT</b>								<b>16,530,796,728,000.00</b>	<b>2,103,154,800</b>	<b>539,744,700</b>	
<b>Total For FRX26</b>								<b>16,530,796,728,000.00</b>	<b>2,103,154,800</b>	<b>539,744,700</b>	
FRX27 On 07/03/2027 Spot Bond			7.82000	111.32457	7.82000	111.30098		655,940,868,048,000.00	83,879,906,400	20,969,976,600	
<b>Total FRX27 SPOT</b>								<b>15,940,868,048,000.00</b>	<b>83,879,906,400</b>	<b>20,969,976,600</b>	
<b>Total For FRX27</b>								<b>15,940,868,048,000.00</b>	<b>83,879,906,400</b>	<b>20,969,976,600</b>	
FRX28 On 26/07/2028 Spot Bond			8.37000	111.11834	8.37000	111.09358			0.00	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.12000	105.59809	9.12000	105.57249			0.00	0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.39000	102.07184	9.39000	102.04639			0.00	0	
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.54000	106.82097	9.54000	106.79363			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.79000	76.35274	10.79000	76.33070			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.65617			0.00	0	
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.01628			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.77546			0.00	0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.73795			0.00	0	
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.76343			0.00	0	
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.77092			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>	
FST3A' On 20/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	22,000,000,000	8,000,000,00	
<b>Total FST3A1 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>22,000,000,000</b>	<b>8,000,000,00</b>	
<b>Total For FST3A1</b>								<b>10,000,000,000,000.00</b>	<b>22,000,000,000</b>	<b>8,000,000,00</b>	
FST3A' On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		650,000,000,000,000.00	16,500,000,000	16,500,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FST3A2 SPOT</b>										<b>50,000,000,000,000.00</b>	<b>16,500,000,000</b>	<b>16,500,000,000</b>
<b>Total For FST3A2</b>										<b>50,000,000,000,000.00</b>	<b>16,500,000,000</b>	<b>16,500,000,000</b>
FST3A On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				920,000,000,000,000.00	69,200,000,000	44,500,000,000
<b>Total FST3A3 SPOT</b>										<b>20,000,000,000,000.00</b>	<b>69,200,000,000</b>	<b>44,500,000,000</b>
<b>Total For FST3A3</b>										<b>20,000,000,000,000.00</b>	<b>69,200,000,000</b>	<b>44,500,000,000</b>
FST3A On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				670,000,000,000,000.00	76,700,000,000	26,000,000,000
<b>Total FST3A4 SPOT</b>										<b>70,000,000,000,000.00</b>	<b>76,700,000,000</b>	<b>26,000,000,000</b>
<b>Total For FST3A4</b>										<b>70,000,000,000,000.00</b>	<b>76,700,000,000</b>	<b>26,000,000,000</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	100.79094				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	100.68731				0.00	0	20,000,000,000
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.73033				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.76762				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.71992				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.74434				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.04121				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.65000	114.83455	3.65000	114.78343				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.61044				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	99.95338				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.54000	106.62876	6.54000	106.61002				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>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.79571				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.83366				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			6.96000	106.61001	6.96000	106.58998				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	99.98167				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	100.83827				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	99.68536				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	100.94624				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	101.29811				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.19513				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.45457				0.00	0	
<b>Total GRT28 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 GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.17230				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.04571				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	100.63762				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	99.67215				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.46446				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	97.59865				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	97.89113				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	100.20599				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.06308				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.93992				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.33271				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.81139				0.00	0	

Contract Details	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	101.23864				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	99.89228				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	100.07222				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>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.27292				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.44200				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.29247				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.82742				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.94938				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.35638				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.20260				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.61909				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	98.85053				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.78972				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>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.23976				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.66387				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	100.54900				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>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.49749				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.22008				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.20666				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	100.20291				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>	
HWAY2 On 07/12/2023 Spot Bond			1.96100	321.59062	1.96100	321.46214				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.31100	2.31100	2.31100	327.98966				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.44500	100.87116	10.44500	100.84326				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.57591	4.74000	102.83018			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			11.48000	87.11150	11.48000	87.08508		154,520,800,000,000.00	13,460,000,000	41,229,264,20	
<b>Total HWAY34 SPOT</b>								<b>154,520,800,000,000.00</b>	<b>13,460,000,000</b>	<b>41,229,264,20</b>	
<b>Total For HWAY34</b>								<b>154,520,800,000,000.00</b>	<b>13,460,000,000</b>	<b>41,229,264,20</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.93925	100.00000	10.91517		0.00	0	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			11.61000	85.83721	11.61000	85.81088		123,066,000,000,000.00	10,600,000,000	5,294,000,00	
<b>Total HWAY35 SPOT</b>								<b>123,066,000,000,000.00</b>	<b>10,600,000,000</b>	<b>5,294,000,00</b>	
<b>Total For HWAY35</b>								<b>123,066,000,000,000.00</b>	<b>10,600,000,000</b>	<b>5,294,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.93768	100.00000	10.91360		0.00	0	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>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.14782		0.00	0	15,000,000,00	
<b>Total HWF11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>	
<b>Total For HWF11</b>								<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.26537		0.00	0	0	
<b>Total HWF12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.64378		0.00	0	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			2.35000	154.90520	2.35000	154.84173		239,543,818,310,000.00	527,465,454,600	353,771,437,50	
<b>Total I2025 SPOT</b>								<b>239,543,818,310,000.00</b>	<b>527,465,454,600</b>	<b>353,771,437,50</b>	
<b>Total For I2025</b>								<b>239,543,818,310,000.00</b>	<b>527,465,454,600</b>	<b>353,771,437,50</b>	
I2029 On 31/03/2029 Spot Bond			3.17500	114.14993	3.18000	114.06143		569,162,991,085,000.00	179,263,934,200	230,644,677,50	
<b>Total I2029 SPOT</b>								<b>569,162,991,085,000.00</b>	<b>179,263,934,200</b>	<b>230,644,677,50</b>	
<b>Total For I2029</b>								<b>569,162,991,085,000.00</b>	<b>179,263,934,200</b>	<b>230,644,677,50</b>	
I2033 On 28/02/2033 Spot Bond			3.91000	108.62516	3.91000	108.57594		361,792,114,666,000.00	92,529,952,600	180,586,437,60	
<b>Total I2033 SPOT</b>								<b>361,792,114,666,000.00</b>	<b>92,529,952,600</b>	<b>180,586,437,60</b>	
<b>Total For I2033</b>								<b>361,792,114,666,000.00</b>	<b>92,529,952,600</b>	<b>180,586,437,60</b>	
I2038 On 31/01/2038 Spot Bond			4.22000	120.76144	4.22000	120.70593		263,476,530,496,000.00	62,435,196,800	384,451,444,20	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2038 SPOT</b>										<b>3,476,530,496,000.00</b>	<b>62,435,196,800</b>	<b>384,451,444,20</b>
<b>Total For I2038</b>										<b>3,476,530,496,000.00</b>	<b>62,435,196,800</b>	<b>384,451,444,20</b>
I2046 On 31/03/2046 Spot Bond			4.21500	108.91380	4.21500	108.86361				380,808,245,847,000.00	90,345,965,800	277,315,694,30
<b>Total I2046 SPOT</b>										<b>10,808,245,847,000.00</b>	<b>90,345,965,800</b>	<b>277,315,694,30</b>
<b>Total For I2046</b>										<b>10,808,245,847,000.00</b>	<b>90,345,965,800</b>	<b>277,315,694,30</b>
I2050 On 31/12/2050 Spot Bond			4.21000	112.41436	4.21000	112.36270				299,548,045,708,000.00	71,151,554,800	383,726,464,50
<b>Total I2050 SPOT</b>										<b>19,548,045,708,000.00</b>	<b>71,151,554,800</b>	<b>383,726,464,50</b>
<b>Total For I2050</b>										<b>19,548,045,708,000.00</b>	<b>71,151,554,800</b>	<b>383,726,464,50</b>
IBL101 On 24/05/2022 Spot Bond			6.43500	6.43500	6.43500	105.07229				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.13249				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.08100	320.81962	2.08100	320.69040				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.81082				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.74121				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>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.94679				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.83344				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>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01151				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.68640				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.01026				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.94855				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.65892				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.08478				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.78639				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 22/11/2021 Spot Bond					0.00000	100.73688				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	99.61254				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	99.53807				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.74470				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>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.74092				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37259				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.15835				0.00	0	
<b>Total IBL147 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 IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.63420				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	100.66141				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.42571				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.73871				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>	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.95760				0.00	0	
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL155</b>										<b>0.00</b>	<b>0</b>	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.92099				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.91806				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				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	101.06525				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.99977				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	100.12742				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	100.01273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.77092				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.79823				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	99.93793				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	99.93551				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>	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.78222				0.00	0	
<b>Total IBL179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL179</b>										<b>0.00</b>	<b>0</b>	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.72493				0.00	0	
<b>Total IBL180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL180</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.67838				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.70227				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>	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.57465				0.00	0	
<b>Total IBL183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL183</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.46006				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	100.47623				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.08288				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>	
IBL36 On 31/01/2022 Spot Bond			0.53000	0.53000	0.53000	174.89016				0.00	0	112,600,00
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>112,600,00</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>112,600,00</b>
IBL60 On 17/02/2024 Spot Bond			7.12000	108.27302	7.12000	108.25243				0.00	0	500,000,00
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IBL67 On 31/01/2022 Spot Bond			0.80000	174.81385	0.80000	174.74949				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.51000	108.70187	5.51000	108.68582				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	101.44807				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			8.76000	105.82942	8.76000	105.80478				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.40000	109.61772	10.40000	109.76175				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.57573				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.48000	109.14354	9.48000	109.11592				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.39328				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.87124				0.00	0	
<b>Total IDCG14 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 IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2023 Spot Bond					0.00000	99.92133				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.55630				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.96889				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.43437				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.14686				0.00	310,000,000	205,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>310,000,000</b>	<b>205,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>310,000,000</b>	<b>205,000,000</b>
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.33678				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.01094				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.27061				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.43528				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.21000	104.39901	8.21000	104.37606				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.69800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.74155				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.30482				0.00	0	500,000,00
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
INLV06 On 22/01/2026 Spot Bond					0.00000	102.61036				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.37478				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.46049				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.74811				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>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.42264				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.33261				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.33856				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>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.24979				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.65624				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF24 On 05/02/2023 Spot Bond					0.00000	101.04374				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	99.98624				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.96904				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.98654				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	100.25179				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	98.77690				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.19822				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	100.47225				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>	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.75382				0.00	0	
<b>Total IPFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC35</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.41748				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>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.55677	2.75000	100.54926				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.87000	187.83976	4.87000	187.74988				0.00	0	
<b>Total IV019 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 IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	101.64351				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			1.95000	1.95000	1.95000	174.15282				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	101.48254				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.45500	8.45500	8.45500	105.32290				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.57538				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			1.39500	174.50733	1.39500	174.44028			279,000,000,000.00	200,000,000	349,200,000	
<b>Total IV045 SPOT</b>									<b>279,000,000,000.00</b>	<b>200,000,000</b>	<b>349,200,000</b>	
<b>Total For IV045</b>									<b>279,000,000,000.00</b>	<b>200,000,000</b>	<b>349,200,000</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.21894				0.00	60,000,000	30,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.89482				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.77000	188.93251	4.77000	188.84264				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>	
IVC094 On 06/12/2021 Spot Bond			6.93500	104.36883	6.93500	104.34921				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.06673				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	97.23133				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>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.62071				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.00613				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	101.04988				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 21/12/2021 Spot Bond					0.00000	100.33524				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>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.60398				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.59162				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.59860				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.66843				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC163 On 17/03/2022 Spot Bond					0.00000	100.43005				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.58617				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.31978				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.01861				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.88886				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>	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.53162				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.38183				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.32973	7.40000	102.30942				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>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.74324				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.72130				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>	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.91852				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.44198				0.00	0	
<b>Total IVC190 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 IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.47760	7.23000	101.45803				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>	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.20868				0.00	0	
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.15394				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>	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.68954				0.00	0	
<b>Total IVC199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC199</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.91342	7.45000	100.89303				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.63535				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.21715	3.91012	103.86816				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>	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053				0.00	0	
<b>Total IVZ063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ063</b>										<b>0.00</b>	<b>0</b>	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405				0.00	0	
<b>Total IVZ064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ064</b>										<b>0.00</b>	<b>0</b>	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
<b>Total IVZ065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ065</b>										<b>0.00</b>	<b>0</b>	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299				0.00	0	
<b>Total IVZ066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ066</b>										<b>0.00</b>	<b>0</b>	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ067</b>										<b>0.00</b>	<b>0</b>	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.33365				0.00	0	
<b>Total IVZ069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ069</b>										<b>0.00</b>	<b>0</b>	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.26638				0.00	0	
<b>Total IVZ070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ070</b>										<b>0.00</b>	<b>0</b>	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
<b>Total IVZ071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ071</b>										<b>0.00</b>	<b>0</b>	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.92993				0.00	0	
<b>Total IVZ072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ072</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	100.46365				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>	
KAP007 On 26/10/2021 Spot Bond			6.42000	104.91102	6.42000	104.89261				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.33359				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.88584				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.93218				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP015 On 01/11/2024 Spot Bond					0.00000	101.06692				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>	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.27197				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.92543				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.11383				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.19088				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.45212				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.45368				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>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.71265				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			8.96000	120.26369	8.96000	120.23505				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>	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.73933				0.00	0	
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.93000	103.32006	6.93000	103.30072				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.08794				0.00	0	241,300,00
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>241,300,00</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
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>241,300,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.43768				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.83807				0.00	0	200,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.59047				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	100.60176				0.00	60,000,000	30,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.66617				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.46740				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.81586				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.83833				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.70247				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.44923				0.00	0	700,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
MBF06 On 17/11/2021 Spot Bond					0.00000	100.69321				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.74858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.54571				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.89602				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF070 On 17/09/2024 Spot Bond					0.00000	100.35589				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP038 On 02/11/2022 Spot Bond					0.00000	101.58243				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.72264				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP040 On 27/07/2023 Spot Bond					0.00000	101.06100				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP043 On 27/09/2023 Spot Bond					0.00000	100.59830				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.80413				0.00	15,880,000,000	7,940,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>15,880,000,000</b>	<b>7,940,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>15,880,000,000</b>	<b>7,940,000,000</b>
MBP046 On 26/02/2024 Spot Bond					0.00000	100.66179				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>	
MBP047 On 27/03/2022 Spot Bond					0.00000	100.22632				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP048 On 27/03/2024 Spot Bond					0.00000	100.23094				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 23/08/2022 Spot Bond					0.00000	100.95759				0.00	1,000,000,000	1,000,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.69298				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.22313				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.21000	8.21000	8.21000	111.88775				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.20900	105.55962	6.20900	105.54209		28,385,071,850,800.00		4,571,601,200	4,571,601,200	1,817,900,300
<b>Total MMIG05 SPOT</b>								<b>28,385,071,850,800.00</b>		<b>4,571,601,200</b>	<b>4,571,601,200</b>	<b>1,817,900,300</b>
<b>Total For MMIG05</b>								<b>28,385,071,850,800.00</b>		<b>4,571,601,200</b>	<b>4,571,601,200</b>	<b>1,817,900,300</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.14415				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	101.49170				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	101.42880				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			8.86000	104.95070	8.86000	104.92585				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.55397				0.00	0	
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.11000	94.63813	9.11000	94.76303				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.88820				0.00	0	
<b>Total MTN07 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 MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.73598				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.35944				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.94723				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.30194				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.93373				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.96915				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.50690				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.24598				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.98398				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.55568				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.37896				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	101.95164				0.00	80,000,000	40,000,000

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 MTN21 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	101.30242				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.80500	99.85418	8.80500	99.83080				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.40757				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.39633				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.26176				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.06443				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.42020				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.44789				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.42262				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.19799				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2021 Spot Bond					0.00000	100.80770				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/11/2022 Spot Bond					0.00000	100.80770				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	100.86433				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	100.86426				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>	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.88313				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.38886				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.49929				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.77878				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.33871				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 20/03/2022 Spot Bond					0.00000	100.43427				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 20/03/2022 Spot Bond					0.00000	100.51535				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 20/03/2022 Spot Bond					0.00000	100.58977				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.67000	104.98666	6.67000	104.96795				0.00	0	
<b>Total NAM01 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 NAM01</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			7.02000	107.07690	7.02000	107.05683			0.00	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.74000	105.00742	9.74000	104.98028			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>	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.19394			0.00	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.16356			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	101.06965			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	101.25537			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.08417			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	101.07087			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>	
NBK13 On 19/03/2024 Spot Bond			6.58500	107.64157	6.58500	107.62231			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>	
NBK15 On 11/02/2022 Spot Bond			5.88500	102.42971	5.88500	102.41351			0.00	0	
<b>Total NBK15A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.99400	108.77161	6.99400	108.75130		30,703,203,991,200.00	4,389,934,800	1,097,483,700	
<b>Total NBK16A SPOT</b>								<b>30,703,203,991,200.00</b>	<b>4,389,934,800</b>	<b>1,097,483,700</b>	
<b>Total For NBK16A</b>								<b>30,703,203,991,200.00</b>	<b>4,389,934,800</b>	<b>1,097,483,700</b>	
NBK17 On 22/04/2026 Spot Bond			8.36000	110.66442	8.36000	110.63966		0.00	0	250,000,000	

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 NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
NBK19 On 01/06/2022 Spot Bond			6.41500	105.52327	6.41500	105.50507				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.54000	114.67940	7.54000	114.65622			253,191,897,088,000.00	33,579,827,200	8,894,956,80	
<b>Total NBK20A SPOT</b>									<b>3,191,897,088,000.00</b>	<b>33,579,827,200</b>	<b>8,894,956,80</b>	
<b>Total For NBK20A</b>									<b>3,191,897,088,000.00</b>	<b>33,579,827,200</b>	<b>8,894,956,80</b>	
NBK21 On 21/07/2027 Spot Bond			8.62500	111.41734	8.62500	111.39178			11,885,250,000,000.00	1,378,000,000	689,000,00	
<b>Total NBK21A SPOT</b>									<b>11,885,250,000,000.00</b>	<b>1,378,000,000</b>	<b>689,000,00</b>	
<b>Total For NBK21A</b>									<b>11,885,250,000,000.00</b>	<b>1,378,000,000</b>	<b>689,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			5.51000	108.84909	5.51000	108.83301			0.00	0		
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>		
NBK23 On 19/11/2025 Spot Bond			7.34500	115.94165	7.34500	115.91893			279,110,000,000.00	38,000,000	38,000,00	
<b>Total NBK23A SPOT</b>									<b>279,110,000,000.00</b>	<b>38,000,000</b>	<b>38,000,00</b>	
<b>Total For NBK23A</b>									<b>279,110,000,000.00</b>	<b>38,000,000</b>	<b>38,000,00</b>	
NBK24 On 19/11/2027 Spot Bond			8.38500	116.38811	8.38500	116.36214			17,088,630,000,000.00	2,038,000,000	1,038,000,00	
<b>Total NBK24A SPOT</b>									<b>17,088,630,000,000.00</b>	<b>2,038,000,000</b>	<b>1,038,000,00</b>	
<b>Total For NBK24A</b>									<b>17,088,630,000,000.00</b>	<b>2,038,000,000</b>	<b>1,038,000,00</b>	
NBK24 On 11/02/2022 Spot Bond					0.00000	100.92828			0.00	0		
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>		
NBK25 On 17/02/2023 Spot Bond			5.99500	5.99500	5.99500	107.59510			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	103.15901			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	40.11945	100.00000	40.03114			0.00	0		
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>		
NBK26 On 22/04/2026 Spot Bond					0.00000	103.92312			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			8.56500	114.38288	8.56500	114.35681			66,548,408,946,000.00	7,769,808,400	1,942,452,10
<b>Total NBK27A SPOT</b>									<b>66,548,408,946,000.00</b>	<b>7,769,808,400</b>	<b>1,942,452,10</b>
<b>Total For NBK27A</b>									<b>66,548,408,946,000.00</b>	<b>7,769,808,400</b>	<b>1,942,452,10</b>
NBK28 On 02/08/2023 Spot Bond			5.95000	108.82576	5.95000	108.80842			2,380,000,000,000.00	400,000,000	200,000,00
<b>Total NBK28A SPOT</b>									<b>2,380,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For NBK28A</b>									<b>2,380,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
NBK29 On 31/07/2026 Spot Bond			7.75500	112.96150	7.75500	112.93814			106,761,050,088,000.00	13,766,737,600	3,441,684,40
<b>Total NBK29A SPOT</b>									<b>106,761,050,088,000.00</b>	<b>13,766,737,600</b>	<b>3,441,684,40</b>
<b>Total For NBK29A</b>									<b>106,761,050,088,000.00</b>	<b>13,766,737,600</b>	<b>3,441,684,40</b>
NBK30 On 20/02/2024 Spot Bond			6.37000	108.38666	6.37000	108.36820			0.00	0	
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			6.09000	110.41782	6.09000	110.39983			0.00	0	
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.20480			0.00	0	
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.65308			0.00	0	
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.75206			0.00	0	
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.53500	10.53500	10.53500	73.76190			0.00	0	
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.05278			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>	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.09608			0.00	0	
<b>Total NBK42B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>									<b>0.00</b>	<b>0</b>	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.45156			0.00	0	
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.51653				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.77688				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.14280				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>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.87147				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.58557				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.85117				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>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.86474				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.45032				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.30098				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	101.43727				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.06451				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.99915				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.10163				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	100.48070				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	100.89199				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.08973				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	99.80410				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	99.94173				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	99.98659				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	100.38236				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.70500	102.74604	9.70500	102.71914				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	100.37911				0.00	0	
<b>Total NCLN84 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 NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.74000	102.29909	9.74000	102.27221				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	100.38236				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	100.38743				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	100.39393				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	100.48412				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	100.48412				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>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.76625				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.88186				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>	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.62424				0.00	40,000,000	20,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.09777				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.56238				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.35908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.83043				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	101.26786				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	105.00456				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	101.57105				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>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.79819				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.99893				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.43790				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.75682				0.00	14,250,296,600	6,780,300,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>14,250,296,600</b>	<b>6,780,300,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>14,250,296,600</b>	<b>6,780,300,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	103.83290				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	104.52647				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	103.11824				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 08/09/2026 Spot Bond					0.00000	104.59358				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>	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.60432				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.03628				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.86072				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.39724				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.53058				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.99412				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.60240				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	101.39914				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.11109				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	101.23791				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	104.75778				0.00	0	3,500,000.00
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	<b>3,500,000,00</b>
NI202 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	219.00091				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			3.48000	3.48000	3.48000	203.60807				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			3.10500	3.10500	3.10500	151.20328				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			3.47500	3.47500	3.47500	111.78019				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	109.64563				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			3.21000	3.21000	3.21000	150.70529				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	202.14461	3.45000	202.05573				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			3.01000	3.01000	3.01000	151.65551				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			3.12500	3.12500	3.12500	207.89865				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			3.27000	206.22366	3.27000	206.13388				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.08500	108.11095	5.08500	108.05877				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.29133				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.62005				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	98.82496				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	134.22849				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	101.04131				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	101.18422				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.61667				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.80907				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	100.11080				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.99134				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	122.79373				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	98.99480				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.82180				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.73612				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	147.86479				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	101.14134				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	147.65088				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	140.58523				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	100.48244				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	127.04560				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	98.43197				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>	
NN056 On 26/08/2022 Spot Bond					0.00000	96.17591				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	91.88977				0.00	0	
<b>Total NN057 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 NN057</b>									<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	96.92022			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	100.50771			0.00	0	
<b>Total NN06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>									<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.04984			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	101.38286			0.00	0	
<b>Total NN090 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>									<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	99.74150			0.00	0	
<b>Total NN096 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>									<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	99.37494			0.00	0	
<b>Total NN097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>									<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.79562			0.00	0	
<b>Total NN100 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>									<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.39416			0.00	0	
<b>Total NN104 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>									<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.54122			0.00	0	
<b>Total NN105 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>									<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.46766			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	100.39416			0.00	0	
<b>Total NN107 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>									<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			912,000,000,000,000.00	39,120,000,000	39,120,000,000



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 NN114 SPOT</b>										<b>12,000,000,000,000.00</b>	<b>39,120,000,000</b>	<b>39,120,000,000</b>
<b>Total For NN114</b>										<b>12,000,000,000,000.00</b>	<b>39,120,000,000</b>	<b>39,120,000,000</b>
NN115 On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	30,000,000,000	30,000,000,000
<b>Total NN115 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For NN115</b>										<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
NNF01: On 12/06/2025 Spot Bond					0.00000	98.49299				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.57000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.91000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	123.59000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.12000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.44422				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.69321				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.77490				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	89.95641				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>	
NNF02: On 19/04/2022 Spot Bond					0.00000	107.90028				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	115.69321				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond					0.00000	107.88790				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.20983				0.00	0	
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/10/2021 Spot Bond					0.00000	99.92390				0.00	0	
<b>Total NNF040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF040</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/10/2021 Spot Bond					0.00000	99.92390				0.00	0	
<b>Total NNF041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF041</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.93382				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 26/10/2021 Spot Bond					0.00000	102.04082				0.00	0	
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.01466				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.00025				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	95.61055				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>	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.95644				0.00	0	
<b>Total NNF047 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 NNF047</b>										<b>0.00</b>	<b>0</b>	
NNF047 On 05/05/2022 Spot Bond					0.00000	100.89564				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.87312				0.00	0	
<b>Total NNF049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF049</b>										<b>0.00</b>	<b>0</b>	
NNF049 On 12/11/2021 Spot Bond					0.00000	100.82995				0.00	0	
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	
NNF050 On 18/11/2021 Spot Bond					0.00000	100.74568				0.00	0	
<b>Total NNF051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF051</b>										<b>0.00</b>	<b>0</b>	
NNF051 On 22/02/2022 Spot Bond					0.00000	100.73734				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF052 On 23/11/2021 Spot Bond					0.00000	100.67581				0.00	0	
<b>Total NNF053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF053</b>										<b>0.00</b>	<b>0</b>	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.58068				0.00	0	
<b>Total NNF054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF054</b>										<b>0.00</b>	<b>0</b>	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.45942				0.00	0	
<b>Total NNF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF055</b>										<b>0.00</b>	<b>0</b>	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.39111				0.00	0	
<b>Total NNF056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF056</b>										<b>0.00</b>	<b>0</b>	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.30598				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.29550				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.29550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.39627				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.21848				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.20345				0.00	0	
<b>Total NNF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.20546				0.00	0	
<b>Total NNF062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF062</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.18718				0.00	0	
<b>Total NNF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF063</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total NNF064 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 NNF064</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
NNF06 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total NNF065 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For NNF065</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.74750				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	85.31195				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 22/05/2022 Spot Bond					0.00000	100.79924				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.80074				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.73231				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.59832				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.47581				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.85741				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.82190				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.66183				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.59932				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.68298				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			7.09000	110.68723	7.09000	110.66627				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			2.29100	203.36526	2.29100	203.28217				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			10.04500	115.58993	10.04500	115.55897			320,568,713,776,500.00	31,913,261,700	10,777,753,900	
<b>Total NRA028 SPOT</b>									<b>320,568,713,776,500.00</b>	<b>31,913,261,700</b>	<b>10,777,753,900</b>	
<b>Total For NRA028</b>									<b>320,568,713,776,500.00</b>	<b>31,913,261,700</b>	<b>10,777,753,900</b>	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.86596	100.00000	16.82862				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.50190			0.00	0	
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.24823			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	100.80004			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	100.43949			0.00	0	
<b>Total NTC27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>									<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.44530			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>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.35325			0.00	0	
<b>Total NTC29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>									<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NTC30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>									<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.52481			0.00	0	
<b>Total NTC31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>									<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.78064			0.00	0	19,000,000.00
<b>Total NTC32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
<b>Total For NTC32</b>									<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.36615			0.00	0	
<b>Total NTCG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>									<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.58017			0.00	0	
<b>Total OMI01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>									<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.26000	102.43686	6.26000	102.41975		94,358,397,264,000.00	15,073,226,400	3,768,306,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total OML06 SPOT</b>									<b>14,358,397,264,000.00</b>	<b>15,073,226,400</b>	<b>3,768,306,600</b>
<b>Total For OML06</b>									<b>14,358,397,264,000.00</b>	<b>15,073,226,400</b>	<b>3,768,306,600</b>
OML07 On 19/03/2025 Spot Bond			7.94000	109.66975	7.94000	109.64616			24,296,400,000,000.00	3,060,000,000	1,530,000,000
<b>Total OML07 SPOT</b>									<b>24,296,400,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>									<b>24,296,400,000,000.00</b>	<b>3,060,000,000</b>	<b>1,530,000,000</b>
OML09 On 14/09/2022 Spot Bond			6.48500	104.78028	6.48500	104.76181			118,256,792,084,000.00	18,235,434,400	4,558,858,600
<b>Total OML09 SPOT</b>									<b>118,256,792,084,000.00</b>	<b>18,235,434,400</b>	<b>4,558,858,600</b>
<b>Total For OML09</b>									<b>118,256,792,084,000.00</b>	<b>18,235,434,400</b>	<b>4,558,858,600</b>
OML10 On 14/09/2025 Spot Bond			8.28500	111.02665	8.28500	111.00176			165,330,969,530,000.00	19,955,458,000	5,323,864,500
<b>Total OML10 SPOT</b>									<b>165,330,969,530,000.00</b>	<b>19,955,458,000</b>	<b>5,323,864,500</b>
<b>Total For OML10</b>									<b>165,330,969,530,000.00</b>	<b>19,955,458,000</b>	<b>5,323,864,500</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.38290			0.00	80,000,000	40,000,000
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.34928			0.00	0	0
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.30828			0.00	0	0
<b>Total OML13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.79675			0.00	0	0
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	100.79411			0.00	0	0
<b>Total PEP02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PEP03 On 05/05/2024 Spot Bond					0.00000	101.45527			0.00	0	0
<b>Total PEP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.23580			0.00	0	0
<b>Total PEP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PEP04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	100.69273			0.00	0	0
<b>Total PMM51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM56 On 28/02/2023 Spot Bond					0.00000	100.70695				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	100.09216				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.83830				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.94310				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.95806				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.97302				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			7.91000	114.14465	7.96000	113.89729				743,696,005,403,000.00	1,392,376,233,300	1,590,254,769,800
<b>Total R186 SPOT</b>										<b>13,696,005,403,000.00</b>	<b>392,376,233,300</b>	<b>590,254,769,800</b>
<b>Total For R186</b>										<b>13,696,005,403,000.00</b>	<b>392,376,233,300</b>	<b>590,254,769,800</b>
R197 On 07/12/2023 Spot Bond			1.01100	327.77960	1.01100	327.65706				8,721,998,403,300.00	8,627,100,300	101,779,279,600
<b>Total R197 SPOT</b>										<b>8,721,998,403,300.00</b>	<b>8,627,100,300</b>	<b>101,779,279,600</b>
<b>Total For R197</b>										<b>8,721,998,403,300.00</b>	<b>8,627,100,300</b>	<b>101,779,279,600</b>
R202 On 07/12/2033 Spot Bond			3.91000	241.08162	3.91000	240.97263				383,304,389,612,000.00	98,031,813,200	238,044,391,400
<b>Total R202 SPOT</b>										<b>13,304,389,612,000.00</b>	<b>98,031,813,200</b>	<b>238,044,391,400</b>
<b>Total For R202</b>										<b>13,304,389,612,000.00</b>	<b>98,031,813,200</b>	<b>238,044,391,400</b>
R2023 On 28/02/2023 Spot Bond			5.33000	104.12342	5.42000	103.98754				959,864,410,000,000.00	2,243,877,000,000	1,432,024,374,000
<b>Total R2023 SPOT</b>										<b>19,864,410,000,000.00</b>	<b>243,877,000,000</b>	<b>143,202,437,400</b>
<b>Total For R2023</b>										<b>19,864,410,000,000.00</b>	<b>243,877,000,000</b>	<b>143,202,437,400</b>
R2030 On 31/01/2030 Spot Bond			9.55500	92.85975	9.56000	92.80962				172,978,476,181,000.00	3,681,107,114,200	1,493,011,800,500
<b>Total R2030 SPOT</b>										<b>172,978,476,181,000.00</b>	<b>681,107,114,200</b>	<b>493,011,800,500</b>
<b>Total For R2030</b>										<b>172,978,476,181,000.00</b>	<b>681,107,114,200</b>	<b>493,011,800,500</b>
R2032 On 31/03/2032 Spot Bond			10.13000	88.37592	10.17000	88.11882				900,007,880,782,000.00	2,260,612,821,400	1,788,506,044,900
<b>Total R2032 SPOT</b>										<b>10,007,880,782,000.00</b>	<b>260,612,821,400</b>	<b>788,506,044,900</b>
<b>Total For R2032</b>										<b>10,007,880,782,000.00</b>	<b>260,612,821,400</b>	<b>788,506,044,900</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
<b>Total For R2032</b>									<b>10,007,880,782,000.00</b>	<b>260,612,821,400</b>	<b>788,506,044,900</b>
R2035 On 28/02/2035 Spot Bond			10.60500	88.86402	10.64000	88.61391			439,794,654,591,000.00	2,870,324,814,200	1,311,065,334,100
<b>Total R2035 SPOT</b>									<b>19,794,654,591,000.00</b>	<b>870,324,814,200</b>	<b>311,065,334,100</b>
<b>Total For R2035</b>									<b>19,794,654,591,000.00</b>	<b>870,324,814,200</b>	<b>311,065,334,100</b>
R2037 On 31/01/2037 Spot Bond			10.78500	84.79156	10.82000	84.54168			522,729,501,950,000.00	1,810,174,270,000	1,767,666,470,500
<b>Total R2037 SPOT</b>									<b>12,729,501,950,000.00</b>	<b>810,174,270,000</b>	<b>767,666,470,500</b>
<b>Total For R2037</b>									<b>12,729,501,950,000.00</b>	<b>810,174,270,000</b>	<b>767,666,470,500</b>
R2040 On 31/01/2040 Spot Bond			10.89500	86.93429	10.94000	86.59831			693,331,196,498,500.00	1,348,630,674,300	982,079,543,800
<b>Total R2040 SPOT</b>									<b>13,331,196,498,500.00</b>	<b>348,630,674,300</b>	<b>982,079,543,800</b>
<b>Total For R2040</b>									<b>13,331,196,498,500.00</b>	<b>348,630,674,300</b>	<b>982,079,543,800</b>
R2044 On 31/01/2044 Spot Bond			10.92000	83.76418	10.96000	83.45890			041,306,740,000,000.00	1,835,284,500,000	1,932,311,011,100
<b>Total R2044 SPOT</b>									<b>11,306,740,000,000.00</b>	<b>835,284,500,000</b>	<b>932,311,011,100</b>
<b>Total For R2044</b>									<b>11,306,740,000,000.00</b>	<b>835,284,500,000</b>	<b>932,311,011,100</b>
R2048 On 28/02/2048 Spot Bond			10.86000	82.83125	10.90500	82.48132			480,126,724,956,000.00	3,016,586,254,600	3,178,551,658,400
<b>Total R2048 SPOT</b>									<b>10,126,724,956,000.00</b>	<b>016,586,254,600</b>	<b>178,551,658,400</b>
<b>Total For R2048</b>									<b>10,126,724,956,000.00</b>	<b>016,586,254,600</b>	<b>178,551,658,400</b>
R209 On 31/03/2036 Spot Bond			10.56500	68.62685	10.60000	68.41176			901,814,982,250,000.00	653,271,650,000	999,698,276,000
<b>Total R209 SPOT</b>									<b>11,814,982,250,000.00</b>	<b>653,271,650,000</b>	<b>999,698,276,000</b>
<b>Total For R209</b>									<b>11,814,982,250,000.00</b>	<b>653,271,650,000</b>	<b>999,698,276,000</b>
R210 On 31/03/2028 Spot Bond			2.78000	212.25654	2.77000	212.29213			349,298,732,280,000.00	125,647,026,000	62,886,425,300
<b>Total R210 SPOT</b>									<b>19,298,732,280,000.00</b>	<b>125,647,026,000</b>	<b>62,886,425,300</b>
<b>Total For R210</b>									<b>19,298,732,280,000.00</b>	<b>125,647,026,000</b>	<b>62,886,425,300</b>
R212 On 31/01/2022 Spot Bond			0.20100	175.12350	0.20000	175.06241			254,721,270,000,000.00	1,267,270,000,000	642,550,000,000
<b>Total R212 SPOT</b>									<b>14,721,270,000,000.00</b>	<b>267,270,000,000</b>	<b>142,550,000,000</b>
<b>Total For R212</b>									<b>14,721,270,000,000.00</b>	<b>267,270,000,000</b>	<b>142,550,000,000</b>
R213 On 28/02/2031 Spot Bond			9.87000	83.56009	9.90000	83.37820			081,185,332,398,000.00	1,224,030,935,400	1,021,411,418,600
<b>Total R213 SPOT</b>									<b>11,185,332,398,000.00</b>	<b>224,030,935,400</b>	<b>021,411,418,600</b>
<b>Total For R213</b>									<b>11,185,332,398,000.00</b>	<b>224,030,935,400</b>	<b>021,411,418,600</b>
R214 On 28/02/2041 Spot Bond			10.89500	65.61706	10.93000	65.39793			363,652,080,000,000.00	492,304,000,000	672,086,345,000
<b>Total R214 SPOT</b>									<b>13,652,080,000,000.00</b>	<b>492,304,000,000</b>	<b>172,086,345,000</b>
<b>Total For R214</b>									<b>13,652,080,000,000.00</b>	<b>492,304,000,000</b>	<b>172,086,345,000</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.64709			0.00	0	0
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.25859			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.90562				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	100.00404				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.74654				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 11/02/2022 Spot Bond					0.00000	100.88463				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.28967				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.96623				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>	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.45093				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.32367				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	100.33851				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.22524				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.10947				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.39194				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	99.69750				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.25318				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.23004				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/09/2022 Spot Bond					0.00000	100.42978				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	101.22404				0.00	60,000,000	30,000,000
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
RED16 On 07/12/2021 Spot Bond					0.00000	100.99009				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	101.94373				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.91086				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	100.05257				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	99.89362				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.02872				0.00	0	
<b>Total RED705 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 RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.05225				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.70060				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	101.36891				0.00	60,000,000	30,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	99.88034				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.98680				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	100.37687				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>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.10000	108.01656	7.10000	107.99596				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.95000	95.47558	11.95000	95.44530		94,054,342,785,000.00		7,870,656,300	2,623,552,10	
<b>Total RW28 SPOT</b>								<b>14,054,342,785,000.00</b>		<b>7,870,656,300</b>	<b>2,623,552,10</b>	
<b>Total For RW28</b>								<b>14,054,342,785,000.00</b>		<b>7,870,656,300</b>	<b>2,623,552,10</b>	
RW31 On 30/06/2031 Spot Bond			11.20000	100.08657	11.20000	100.05677				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.46565				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.25000	100.21014	10.25000	100.18277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.58000	107.97598	5.58000	107.95983			446,400,000,000.00	80,000,000	40,000,00
<b>Total SBK23 SPOT</b>									<b>446,400,000,000.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For SBK23</b>									<b>446,400,000,000.00</b>	<b>80,000,000</b>	<b>40,000,00</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	101.04533			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	101.09910			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			7.93000	112.18171	7.93000	112.15801			340,951,533,156,000.00	42,995,149,200	11,248,787,30
<b>Total SBS20 SPOT</b>									<b>10,951,533,156,000.00</b>	<b>42,995,149,200</b>	<b>11,248,787,30</b>
<b>Total For SBS20</b>									<b>10,951,533,156,000.00</b>	<b>42,995,149,200</b>	<b>11,248,787,30</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.63911			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			6.70000	108.86260	6.70000	108.84311			43,532,649,680,000.00	6,497,410,400	2,024,352,60
<b>Total SBS27 SPOT</b>									<b>13,532,649,680,000.00</b>	<b>6,497,410,400</b>	<b>2,024,352,60</b>
<b>Total For SBS27</b>									<b>13,532,649,680,000.00</b>	<b>6,497,410,400</b>	<b>2,024,352,60</b>
SBS3 On 25/05/2026 Spot Bond			7.78500	104.75525	7.78500	104.73352			171,519,453,198,000.00	22,032,042,800	5,508,010,70
<b>Total SBS3 SPOT</b>									<b>1,519,453,198,000.00</b>	<b>22,032,042,800</b>	<b>5,508,010,70</b>
<b>Total For SBS3</b>									<b>1,519,453,198,000.00</b>	<b>22,032,042,800</b>	<b>5,508,010,70</b>
SBS31 On 12/06/2027 Spot Bond			8.13000	110.70948	8.13000	110.68537			666,760,964,844,000.00	82,012,418,800	21,433,104,70
<b>Total SBS31 SPOT</b>									<b>16,760,964,844,000.00</b>	<b>82,012,418,800</b>	<b>21,433,104,70</b>
<b>Total For SBS31</b>									<b>16,760,964,844,000.00</b>	<b>82,012,418,800</b>	<b>21,433,104,70</b>
SBS34 On 19/09/2024 Spot Bond			6.95500	108.91887	6.95500	108.89830			0.00	0	
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			7.15000	107.50344	7.15000	107.48292			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			9.06000	105.76398	9.06000	105.73852				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>	
SBS4 On 16/11/2021 Spot Bond			4.47500	103.89240	4.47500	103.87972				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.71500	108.61225	5.71500	108.59562				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			7.49000	115.38924	7.49000	115.36619		73,001,057,304,000.00		9,746,469,600	2,436,617,400	
<b>Total SBS42 SPOT</b>								<b>'3,001,057,304,000.00</b>		<b>9,746,469,600</b>	<b>2,436,617,400</b>	
<b>Total For SBS42</b>								<b>'3,001,057,304,000.00</b>		<b>9,746,469,600</b>	<b>2,436,617,400</b>	
SBS43 On 12/11/2027 Spot Bond			8.28000	116.51135	8.28000	116.48566		70,270,889,472,000.00		8,486,822,400	2,121,705,600	
<b>Total SBS43 SPOT</b>								<b>'0,270,889,472,000.00</b>		<b>8,486,822,400</b>	<b>2,121,705,600</b>	
<b>Total For SBS43</b>								<b>'0,270,889,472,000.00</b>		<b>8,486,822,400</b>	<b>2,121,705,600</b>	
SBS46 On 15/02/2023 Spot Bond			5.90500	107.75143	5.90500	107.73439				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	102.11317				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.38708				0.00	0	20,000,000
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
SBS50 On 31/01/2022 Spot Bond			4.42500	103.37401	4.42500	103.36164				0.00	0	7,200,000,000
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,000</b>
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,000</b>
SBS51 On 31/01/2024 Spot Bond			6.61000	6.61000	6.61000	108.61474				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	104.63188				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	103.92897				0.00	0	
<b>Total SBS53 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 SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.03955				0.00	0	250,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.09500	105.51003	5.09500	105.49553				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14136				0.00	0	1,020,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.19752				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	100.38258				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	101.76427				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	101.92438				0.00	0	1,020,000,00
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
SBS64 On 31/01/2029 Spot Bond					0.00000	102.18480				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	101.58596				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.47111				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.13670				0.00	80,000,000	40,000,00
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.13403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.63547				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>	
SBSI11 On 07/12/2023 Spot Bond			1.41100	325.15517	1.41100	325.03009				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	218.58672				0.00	0	2,823,000,00
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,823,000,00</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>2,823,000,00</b>
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.73263				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	100.75783				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>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.01202				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.39182				0.00	0	800,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.88340				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.30609				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			067,880,000,000,000.00	110,678,800,000	173,050,000,00	
<b>Total SBT106 SPOT</b>									<b>7,880,000,000,000.00</b>	<b>110,678,800,000</b>	<b>173,050,000,00</b>	
<b>Total For SBT106</b>									<b>7,880,000,000,000.00</b>	<b>110,678,800,000</b>	<b>173,050,000,00</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
SBT201 On 13/02/2023 Spot Bond					0.00000	103.53219				0.00	200,000,000	100,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.28081				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			6.79000	110.83947	6.79000	110.81925				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.39219				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.90479				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	106.28952				0.00	140,000,000	130,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>130,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>140,000,000</b>	<b>130,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	101.65605				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	100.39879				0.00	4,000,000,000	2,000,000,000
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	99.29530				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.85757				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	100.88814				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			8.90000	104.43596	8.90000	98.90978				0.00	0	
<b>Total SLI7 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 SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.88974				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.97141				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.92191				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	100.91385				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.97820				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.89784				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.97820				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.96210				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.07465				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.44480				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.01036				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.00230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.22000	106.42255	7.22000	106.40181				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.78808				0.00	60,000,000	40,000,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>40,000,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>60,000,000</b>	<b>40,000,000</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.70824				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.91152				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.12419				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.74118				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.70716				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.72416				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.30641				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	101.55706				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.39316				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	100.60326				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>	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.41680				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>	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.20249				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>	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.76684				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.57690				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.43539				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	100.21450				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	148.10491				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 21/12/2026 Spot Bond			7.93500	114.03304	7.93500	114.00880				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			9.39000	86.16958	9.39000	86.14775				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.08132				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.01403				0.00	0	
<b>Total SSN040 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 SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.82000	105.51427	6.82000	105.49484				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.92000	110.39707	4.92000	110.34428				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.74060				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	101.22078				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	100.58094				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.04100	2.04100	2.04100	320.94738				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.20943				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.08263				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.11709				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	150.98961				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			5.12000	5.12000	5.12000	107.58130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	107.69862				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>	
SSN064 On 31/03/2028 Spot Bond			3.95000	3.95000	3.95000	198.08142				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>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.70262				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>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.68915				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.65599				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.45697				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.44595				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.08187				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.97501				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.37725				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	100.01445				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 27/08/2024 Spot Bond					0.00000	100.76660				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.52018				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 05/11/2023 Spot Bond					0.00000	101.08200				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 07/12/2033 Spot Bond			4.78500	4.78500	4.78500	221.61122				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.25337				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.26094				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.57360				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.75876				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.59090				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 31/01/2030 Spot Bond			10.22500	89.38435	10.22500	89.36013				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.56591				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.43605				0.00	0	
<b>Total SSN102 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 SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			3.99500	95.69283	3.99500	197.56127				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			4.96500	90.80995	4.96500	217.86416				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 04/02/2022 Spot Bond					0.00000	100.95942				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.91586				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.27376				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 11/12/2021 Spot Bond					0.00000	100.38817				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	100.54566				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>	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.73436				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.71050				0.00	0	
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.64405				0.00	0	
<b>Total SSN124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.58430				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.56634				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.56749				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.37805				0.00	0	
<b>Total SSN128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN128</b>										<b>0.00</b>	<b>0</b>	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.29669				0.00	0	
<b>Total SSN129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN129</b>										<b>0.00</b>	<b>0</b>	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.30288				0.00	0	
<b>Total SSN130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN130</b>										<b>0.00</b>	<b>0</b>	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.29546				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN131 On 04/01/2022 Spot Bond					0.00000	100.15073				0.00	0	
<b>Total SSN132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN132</b>										<b>0.00</b>	<b>0</b>	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.18871				0.00	0	
<b>Total SSN133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN133</b>										<b>0.00</b>	<b>0</b>	
SSN133 On 12/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
SZ25 On 30/09/2025 Spot Bond			8.53000	101.91523	8.53000	101.89186				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>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.76734				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.54000	104.09593	4.54000	104.08304				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.64477				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.71138				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>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.74380				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>	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.06424	7.21000	101.04478				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>	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.18288				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.67175				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.33385				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.98718				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.64818				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	101.09092				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	101.42030				0.00	0	
<b>Total TFS157 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 TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.42022				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.77705				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.79316				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.28716				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	100.08381				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	100.44861				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.93211				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.12774				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	100.21704				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.22852				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
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>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.89462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond			4.54000	104.56776	4.54000	104.55481				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond					0.00000	100.86519				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond			4.52500	104.19705	4.52500	104.18419				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.89265				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.87144				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.83319				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.01651				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.99886				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.91812				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.38707				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.49429				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D: On 21/11/2021 Spot Bond					0.00000	101.42260				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76492				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.87661				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.69268				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.73835				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.70716				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.80353				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	101.00474				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	101.04537				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.87009				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	101.16845				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.83610				0.00	0	
<b>Total TH15C3 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 TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	102.06367				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	101.47162				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	101.13745				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.84181				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.64079				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	101.25045	8.49000	101.22757				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.94910				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.75110				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.71566				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	100.74684				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			5.76000	100.85232	5.76000	100.83675				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.77802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.82901				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.83185				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	100.82193				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.88990				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.87149				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	101.12612				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	101.24619				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	101.17557				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.80749				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>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.85842				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>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.11843				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH170 On 21/02/2022 Spot Bond					0.00000	100.62655				0.00	0	
<b>Total TH1701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH1701</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.43128				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.52000	103.13047	6.52000	103.11220				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.62000	106.03720	7.62000	106.01530				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.48522				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	100.14163				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			8.41000	102.38362	8.41000	102.36057				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.43147				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.39193				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.70353				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	100.96005				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			7.04000	111.83855	7.04000	111.81753				0.00	0	1,475,076,60
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,475,076,60</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TN23</b>									<b>0.00</b>	<b>0</b>	<b>1,475,076,60</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	32.21929	100.00000	32.14838			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			8.80000	103.69199	8.80000	103.66773			0.00	0	1,678,966,50
<b>Total TN25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,678,966,50</b>
<b>Total For TN25</b>									<b>0.00</b>	<b>0</b>	<b>1,678,966,50</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.77520	100.00000	14.74267			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			9.76000	99.83430	9.76000	99.80844		52,667,786,496,000.00	5,396,289,600	20,363,480,90	
<b>Total TN27 SPOT</b>								<b>52,667,786,496,000.00</b>	<b>5,396,289,600</b>	<b>20,363,480,90</b>	
<b>Total For TN27</b>								<b>52,667,786,496,000.00</b>	<b>5,396,289,600</b>	<b>20,363,480,90</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.15322	100.00000	13.12426			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>	
TN30 On 09/10/2030 Spot Bond			11.09000	96.86600	11.09000	96.83728			0.00	0	2,200,000,00
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>2,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	115.97397	8.00000	115.94899			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>	
TN40 On 09/10/2040 Spot Bond			12.17000	89.74292	12.17000	89.71380			0.00	0	2,380,000,00
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>2,380,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.17275	10.75000	100.14394			0.00	0	
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.34846			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>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.35223			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>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.34967	7.61000	102.39540			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.30092				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.10206				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			6.53000	106.33919	6.53000	106.32062				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.87123				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.12299				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.38816				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 13/04/2022 Spot Bond					0.00000	100.01322				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01376				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			6.82000	105.48208	6.82000	105.46264				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 13/04/2022 Spot Bond					0.00000	100.01322				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.01376				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			8.62000	100.04638	8.62000	100.02319				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	97.57239				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	100.74076				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	100.39835				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>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.50530				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>	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.47840				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.41284				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/03/2022 Spot Bond					0.00000	97.99253				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/03/2022 Spot Bond					0.00000	97.88989				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.22625				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.28980				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.83029				0.00	0	
<b>Total TU1A11 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 TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.54533				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.39225				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>	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.55490				0.00	0	
<b>Total TWC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC379</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.40947				0.00	0	
<b>Total TWC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC380</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.05685				0.00	0	
<b>Total TWC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC381</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.77753				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.66193				0.00	0	
<b>Total TWC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC383</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.54974				0.00	0	
<b>Total TWC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC384</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC385</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.31414				0.00	0	
<b>Total TWC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC386</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.06748				0.00	0	
<b>Total TWC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC387</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.37500	104.33963	10.37500	104.31047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.85760				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.96215				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>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.01039				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>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.21927				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>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.06891				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.90181				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	100.74393				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.83505				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.86717				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.74245				0.00	0	1,000,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.73991				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	100.40356				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>3.21e+017</b>	<b>1,551,982,340,500</b>	<b>049,734,105,80</b>
<b>Total for SPOT :</b>										<b>3.21e+017</b>	<b>551,982,340,500</b>	<b>049,734,105,80</b>
<b>Total Futures</b>										<b>3.21e+017</b>	<b>551,983,118,878</b>	<b>049,735,457,45</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>161,35</b>
<b>Grand Total:</b>										<b>3.21e+017</b>	<b>551,983,118,878</b>	<b>049,735,618,84</b>