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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/11/2021

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	03/02/2022	Bond Future			11.69888	76.71921	11.73268	76.54821			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.94599	73.87620	11.98120	73.70336			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.20368	74.75911	12.24043	74.58417			0.00	0	
ES33	On	03/11/2022	Bond Future			12.46541	71.98674	12.50375	71.80975			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	03/02/2022	Bond Future			12.12559	75.31448	12.16431	75.09141			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.35759	71.97355	12.39801	71.74802			0.00	0	1,18
ES42	On	04/08/2022	Bond Future			12.59279	72.83235	12.63500	72.60408			0.00	0	
ES42	On	03/11/2022	Bond Future			12.83257	69.55583	12.87668	69.32480			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	03/02/2022	Bond Future			154.41113	154.41113	154.37388	154.37388			0.00	0	5,37
I2025	On	05/05/2022	Bond Future			156.29241	156.29241	156.25526	156.25526			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.65172	156.65172	156.61429	156.61429			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			158.65596	158.65596	158.61833	158.61833			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,48</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,48</b>
I2029	On	03/02/2022	Bond Future			113.09277	113.09277	113.46012	113.46012			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.27313	113.27313	113.64535	113.64535			0.00	0	18
I2029	On	04/08/2022	Bond Future			114.69998	114.69998	115.07707	115.07707			0.00	0	
I2029	On	03/11/2022	Bond Future			114.94592	114.94592	115.32801	115.32801			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
I2033	On	03/02/2022	Bond Future			109.05650	109.05650	108.61744	108.61744			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			109.10591	109.10591	108.66182	108.66182			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			110.48024	110.48024	110.03073	110.03073			0.00	0	
I2033	On	03/11/2022	Bond Future			110.59169	110.59169	110.13666	110.13666			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,51</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,51</b>
I2038	On	03/02/2022	Bond Future			121.49700	121.49700	121.56040	121.56040			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			122.97737	122.97737	123.04194	123.04194			0.00	0	6,11
I2038	On	04/08/2022	Bond Future			122.71588	122.71588	122.78157	122.78157			0.00	0	
I2038	On	03/11/2022	Bond Future			124.28629	124.28629	124.35297	124.35297			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,95</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,95</b>
I2046	On	03/02/2022	Bond Future			110.80220	110.80220	110.41801	110.41801			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			110.27065	110.27065	109.88219	109.88219			0.00	0	1,11
I2046	On	04/08/2022	Bond Future			111.65985	111.65985	111.26673	111.26673			0.00	0	
I2046	On	03/11/2022	Bond Future			111.16941	111.16941	110.77139	110.77139			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
I2050	On	03/02/2022	Bond Future			112.72015	112.72015	112.49532	112.49532			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			114.09358	114.09358	113.86628	113.86628			0.00	0	3,11
I2050	On	04/08/2022	Bond Future			113.51945	113.51945	113.28950	113.28950			0.00	0	
I2050	On	03/11/2022	Bond Future			114.97206	114.97206	114.73927	114.73927			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,87</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>8,87</b>
R186	On	03/02/2022	Bond Future			8.33118	109.92469	8.35489	109.82651		5.72	1,099,246.90	10	54,11
R186	On	05/05/2022	Bond Future			8.57337	111.23721	8.59866	111.13824		5.51	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.83691	107.27630	8.86404	107.17617		5.56	0.00	0	
R186	On	03/11/2022	Bond Future			9.11101	108.67689	9.14015	108.57582		5.46	0.00	0	

Contract Details				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>1,099,246.90</b>	<b>10</b>	<b>58,64</b>
R186	On	03/02/2022	Bond Future	7.28	Call			53.01000	0.05301	55,940	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,618.08000	4.61808	4,522,830	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			55.09000	0.05509	58,130	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,576.60000	4.57660	4,481,460	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			57.24000	0.05724	60,390	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,535.20000	4.53520	4,440,170	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			211.85000	0.21185	221,560	4.97	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,701.27000	4.70127	4,612,010	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,092.04000	1.09204	1,126,540	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,268.18000	2.26818	2,203,710	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			42.77000	0.04277	44,910	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,674.10000	7.67410	7,577,270	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			141.83000	0.14183	148,530	5.03	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,458.49000	5.45849	5,366,220	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,174.62000	1.17462	1,210,950	5.45	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			2,152.74000	2.15274	2,090,100	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			529.29000	0.52929	549,450	5.21	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			3,386.89000	3.38689	3,308,080	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			849.92000	0.84992	878,680	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,662.80000	2.66280	2,592,590	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,063.64000	3.06364	3,129,350	5.86	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			819.80000	0.81980	786,540	5.86	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,108.26000	1.10826	1,143,120	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,244.76000	2.24476	2,180,650	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,124.63000	1.12463	1,159,860	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,221.51000	2.22151	2,157,770	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,723.08000	1.72308	1,770,250	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,561.54000	1.56154	1,509,740	5.56	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,420.31000	2.42031	2,478,300	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1,095.61000	1.09561	1,054,630	5.71	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			4,013.90000	4.01390	3,934,940	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			812.55000	0.81255	838,450	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,564.11000	3.56411	3,489,880	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,513.78000	3.51378	3,440,120	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,216.24000	4.21624	4,286,830	6.19	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			903.99000	0.90399	874,450	6.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			97.69000	0.09769	102,240	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,422.32000	7.42232	7,326,740	4.88	0.00	0	

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	7.96	Call		612.38000	0.61238	633,550	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		825.40000	0.82540	851,580	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,538.88000	3.53888	3,464,930	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		838.37000	0.83837	864,840	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,339.23000	1.33923	1,373,220	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,445.74000	3.44574	3,378,660	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,353.08000	1.35308	1,387,320	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,424.06000	3.42406	3,357,230	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,325.07000	1.32507	1,358,810	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,467.13000	3.46713	3,399,800	5.26	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,72</b>
<b>Total For R186</b>											<b>1,099,246.90</b>	<b>10</b>	<b>83,36</b>
R197	On	03/02/2022	Bond Future			321.81584	321.81584	321.79732	321.79732		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.73599	325.73599	325.71840	325.71840		0.00	0	22
R197	On	04/08/2022	Bond Future			321.48403	321.48403	321.46664	321.46664		0.00	0	
R197	On	03/11/2022	Bond Future			325.59807	325.59807	325.58096	325.58096		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,31</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,31</b>
R202	On	03/02/2022	Bond Future			238.24821	238.24821	237.75887	237.75887		0.00	0	8,02
R202	On	05/05/2022	Bond Future			241.15022	241.15022	240.65593	240.65593		0.00	0	42
R202	On	04/08/2022	Bond Future			239.75010	239.75010	239.24977	239.24977		0.00	0	
R202	On	03/11/2022	Bond Future			242.81761	242.81761	242.31121	242.31121		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,46</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,46</b>
R2023	On	03/02/2022	Bond Future			5.47352	105.74537	5.46985	105.74915	1.14	135,671,309.71	1,283	16,32
R2023	On	05/05/2022	Bond Future			5.67468	103.09727	5.66937	103.10147	0.98	0.00	0	71
R2023	On	04/08/2022	Bond Future			6.00076	104.33787	5.99268	104.34232	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future			6.73507	101.77173	6.71991	101.77637	0.79	0.00	0	
<b>Total R2023 Future</b>											<b>135,671,309.71</b>	<b>1,283</b>	<b>17,10</b>
R2023	On	03/02/2022	Bond Future	5.06	Call		56.46000	0.05646	54,710	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		480.03000	0.48003	482,060	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		58.96000	0.05896	57,160	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		472.17000	0.47217	474,150	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		61.67000	0.06167	59,830	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		464.51000	0.46451	466,450	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		624.90000	0.62490	621,010	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		120.43000	0.12043	120,740	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		612.43000	0.61243	608,550	1.13	0.00	0	

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R2023	On	05/05/2022	Bond Future	6.29	Put			123.65000	0.12365	123,970	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			618.66000	0.61866	614,770	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			122.03000	0.12203	122,340	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			244.64000	0.24464	246,290	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			273.90000	0.27390	271,080	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			242.32000	0.24232	243,950	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			267.54000	0.26754	264,750	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			246.97000	0.24697	248,630	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			270.71000	0.27071	267,910	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			238.84000	0.23884	236,420	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			379.77000	0.37977	381,990	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			240.53000	0.24053	238,110	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			378.39000	0.37839	380,610	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			237.15000	0.23715	234,740	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			381.14000	0.38114	383,370	0.77	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>135,671,309.71</b>	<b>1,283</b>	<b>17,10</b>
R2030	On	03/02/2022	Bond Future			9.88443	89.93791	9.92325	89.74147		9.29	534,680,874.95	5,945	84,07
R2030	On	05/05/2022	Bond Future			10.11431	91.01230	10.15493	90.81390		8.91	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.36202	88.08337	10.40470	87.88254		8.87	0.00	0	
R2030	On	03/11/2022	Bond Future			10.60118	89.24063	10.64593	89.03753		8.64	0.00	0	
<b>Total R2030 Future</b>												<b>534,680,874.95</b>	<b>5,945</b>	<b>98,80</b>
R2030	On	03/02/2022	Bond Future	8.80	Call			63.22000	0.06322	70,350	8.50	0.00	0	92
R2030	On	03/02/2022	Bond Future	8.39	Put			8,208.92000	8.20892	8,014,030	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			12.53000	0.01253	14,080	8.57	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.60	Call			782.80000	0.78280	840,680	9.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Put			274.72000	0.27472	244,530	10.58	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			4,804.52000	4.80452	4,970,770	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			5,718.10000	5.71810	5,530,210	8.54	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			77.72000	0.07772	86,270	8.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.80	Put			5,977.28000	5.97728	5,787,970	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			519.52000	0.51952	561,760	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			1,546.26000	1.54626	1,438,740	9.41	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	9.90	Call			1,428.67000	1.42867	1,517,590	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,868.81000	1.86881	1,748,590	9.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.78	Call			1,141.16000	1.14116	1,217,380	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,435.55000	2.43555	2,296,990	9.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			195.46000	0.19546	214,460	8.75	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.45	Put			2,980.07000	2.98007	2,827,610	9.06	0.00	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	03/02/2022	Bond Future	9.45	Call		547.12000	0.54712	591,100	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,018.53000	3.01853	2,865,200	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		533.26000	0.53326	576,370	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,057.14000	3.05714	2,902,940	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		3,175.04000	3.17504	3,018,300	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Call		480.12000	0.48012	519,820	9.02	0.00	0	9
R2030	On	03/02/2022	Bond Future	9.35	Put		3,376.93000	3.37693	3,216,130	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		419.09000	0.41909	454,730	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		4,482.34000	4.48234	4,304,900	8.75	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		879.55000	0.87955	828,270	10.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		5,064.90000	5.06490	5,212,020	10.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		2,102.80000	2.10280	2,004,330	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		2,370.87000	2.37087	2,470,800	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		2,124.45000	2.12445	2,025,290	9.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call		2,343.92000	2.34392	2,443,160	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		2,146.28000	2.14628	2,046,440	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		2,317.12000	2.31712	2,415,680	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,733.23000	2.73323	2,616,680	9.04	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		1,726.48000	1.72648	1,808,330	9.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		4,734.20000	4.73420	4,578,240	8.65	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		694.73000	0.69473	737,170	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		6,723.37000	6.72337	6,545,030	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		269.94000	0.26994	290,000	8.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		7,104.22000	7.10422	6,922,950	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		222.86000	0.22286	239,990	8.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Put		8,832.40000	8.83240	8,642,810	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		104.88000	0.10488	113,690	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		10,610.94000	10.61094	10,416,860	8.35	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		48.20000	0.04820	52,520	8.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	7.73	Put		12,920.65000	12.92065	12,723,850	8.44	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		16.58000	0.01658	18,180	8.44	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.55	Call		1,011.45000	1.01145	1,062,920	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		127.32000	0.12732	136,700	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Put		1,717.92000	1.71792	1,644,550	9.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call		4,232.91000	4.23291	4,360,370	9.73	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		5,111.70000	5.11170	4,962,860	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,025.61000	1.02561	1,077,600	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		5,147.35000	5.14735	4,997,990	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		5,183.17000	5.18317	5,033,280	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		997.43000	0.99743	1,048,370	8.59	0.00	0	

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	04/08/2022	Bond Future	9.05	Put		7,131.22000	7.13122	6,958,700	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		460.58000	0.46058	488,890	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		10,768.40000	10.76840	10,576,950	8.25	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		4,418.18000	4.41818	4,290,040	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		1,898.69000	1.89869	1,973,650	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		4,446.68000	4.44668	4,318,040	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		1,880.18000	1.88018	1,954,640	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		4,475.64000	4.47564	4,346,510	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		1,862.10000	1.86210	1,936,070	8.55	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>28,82</b>
<b>Total For R2030</b>											<b>534,680,874.95</b>	<b>5,945</b>	<b>127,62</b>
R2032	On	03/02/2022	Bond Future			10.36260	89.87987	10.40636	89.63387	10.31	0.00	0	108,08
R2032	On	05/05/2022	Bond Future			10.57964	86.80652	10.62526	86.55792	10.28	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.80544	87.82913	10.85309	87.57750	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			11.03346	84.83746	11.08322	84.58290	10.12	0.00	0	
<b>Total R2032 Future</b>											<b>0.00</b>	<b>0</b>	<b>128,46</b>
R2032	On	03/02/2022	Bond Future	9.14	Call		28.01000	0.02801	32,330	8.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	8.91	Put		8,980.42000	8.98042	8,736,110	9.04	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		10.40000	0.01040	12,090	9.04	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		4,405.01000	4.40501	4,599,450	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		650.84000	0.65084	584,190	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call		3,630.29000	3.63029	3,809,640	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		5,050.08000	5.05008	4,826,150	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		181.93000	0.18193	204,000	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		7,541.43000	7.54143	7,299,750	8.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		3,422.77000	3.42277	3,597,390	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		1,081.80000	1.08180	984,490	10.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.66	Call		2,489.38000	2.48938	2,638,070	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		1,100.52000	1.10052	1,002,020	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call		2,453.19000	2.45319	2,600,690	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		469.55000	0.46955	417,990	11.61	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call		2,036.74000	2.03674	2,169,400	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,538.33000	1.53833	1,414,600	10.53	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.45	Call		1,782.73000	1.78273	1,905,000	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,563.92000	1.56392	1,438,870	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		1,752.40000	1.75240	1,873,350	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		711.52000	0.71152	640,140	11.22	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.43	Call		1,722.34000	1.72234	1,841,970	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		1,616.22000	1.61622	1,488,520	10.49	0.00	0	



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	10.42	Call			1,692.71000	1.69271	1,811,010	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,809.16000	1.80916	1,672,170	10.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			1,492.16000	1.49216	1,601,170	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,346.72000	1.34672	1,233,380	10.63	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.14	Call			975.62000	0.97562	1,056,900	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Put			3,442.66000	3.44266	3,248,940	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Call			537.93000	0.53793	590,210	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.81	Put			3,847.92000	3.84792	3,644,600	9.75	0.00	0	150
R2032	On	03/02/2022	Bond Future	9.81	Call			413.33000	0.41333	456,010	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,589.83000	1.58983	1,463,460	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			261.97000	0.26197	291,680	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Put			4,786.25000	4.78625	4,565,970	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			219.25000	0.21925	244,970	9.46	0.00	0	20
R2032	On	03/02/2022	Bond Future	9.58	Put			4,996.78000	4.99678	4,773,550	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			188.97000	0.18897	211,740	9.40	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.14	Put			2,487.59000	2.48759	2,322,870	10.19	0.00	0	50
R2032	On	03/02/2022	Bond Future	9.67	Put			4,529.14000	4.52914	4,312,850	9.54	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,631.06000	1.63106	1,536,830	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call			3,742.30000	3.74230	3,896,670	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,378.59000	1.37859	1,295,740	11.46	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.18	Call			4,325.65000	4.32565	4,491,400	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put			3,818.20000	3.81820	3,652,260	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,350.04000	1.35004	1,432,700	10.22	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.04	Put			1,597.37000	1.59737	1,504,620	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			3,813.70000	3.81370	3,969,550	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,614.13000	1.61413	1,520,650	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			3,777.94000	3.77794	3,933,060	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			6,381.72000	6.38172	6,168,910	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			435.37000	0.43537	471,160	9.55	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.98	Put			1,700.65000	1.70065	1,603,420	11.16	0.00	0	90
R2032	On	05/05/2022	Bond Future	10.98	Call			3,601.16000	3.60116	3,752,530	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put			3,435.72000	3.43572	3,279,490	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,586.06000	1.58606	1,678,430	10.32	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.72	Put			6,959.52000	6.95952	6,754,250	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			695.62000	0.69562	741,980	9.21	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			10,926.68000	10.92668	10,690,050	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,436.35000	1.43635	1,514,770	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			1,261.63000	1.26163	1,196,450	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			6,498.27000	6.49827	6,684,720	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			1,598.73000	1.59873	1,519,620	11.06	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.60	Call			5,415.76000	5.41576	5,588,280	11.06	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			175.80000	0.17580	190,800	8.92	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.22	Put			4,900.85000	4.90085	4,729,080	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,474.44000	1.47444	1,554,300	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,937.32000	4.93732	4,764,830	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,455.32000	1.45532	1,534,460	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,973.98000	4.97398	4,800,770	9.66	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,552.56000	4.55256	4,400,530	10.07	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			2,354.15000	2.35415	2,456,680	10.07	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,14</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>140,60</b>
R2035	On	03/02/2022	Bond Future			10.76447	90.84842	10.79782	90.63984		11.48	88,577,209.50	975	103,20
R2035	On	05/05/2022	Bond Future			10.96927	87.45489	11.00394	87.24412		11.49	0.00	0	8,90
R2035	On	04/08/2022	Bond Future			11.18431	88.48348	11.22043	88.27025		11.05	0.00	0	
R2035	On	03/11/2022	Bond Future			11.40033	85.16963	11.43794	84.95394		11.41	0.00	0	
<b>Total R2035 Future</b>												<b>88,577,209.50</b>	<b>975</b>	<b>112,10</b>
R2035	On	03/02/2022	Bond Future	9.70	Call			78.26000	0.07826	85,490	10.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			7,339.67000	7.33967	7,138,320	10.28	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			196.20000	0.19620	212,290	10.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			5,934.84000	5.93484	5,742,350	10.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			366.83000	0.36683	394,010	10.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			4,144.04000	4.14404	3,973,630	11.16	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			590.11000	0.59011	630,000	11.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,043.46000	4.04346	3,874,770	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			725.97000	0.72597	773,000	11.29	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,653.31000	3.65331	3,491,760	11.29	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			3,606.21000	3.60621	3,445,590	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,331.26000	1.33126	1,405,690	11.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,515.37000	2.51537	2,381,220	11.61	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			1,440.59000	1.44059	1,519,340	11.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,370.58000	2.37058	2,240,750	11.66	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.24	Call			558.51000	0.55851	596,680	11.16	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			1,309.82000	1.30982	1,220,500	12.28	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			2,822.27000	2.82227	2,943,500	12.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,268.20000	1.26820	1,180,850	12.32	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			3,068.29000	3.06829	3,195,280	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,150.40000	1.15040	1,068,810	12.44	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			744.31000	0.74431	792,270	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			959.51000	0.95951	887,880	12.65	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.23	Call			3,582.42000	3.58242	3,720,240	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			943.58000	0.94358	872,820	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			3,626.53000	3.62653	3,765,210	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			928.02000	0.92802	858,120	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			2,742.11000	2.74211	2,861,370	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			867.86000	0.86786	801,320	12.77	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,030.62000	4.03062	4,176,700	12.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			797.76000	0.79776	735,260	12.87	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			4,306.99000	4.30699	4,457,670	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			720.64000	0.72064	662,740	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			3,538.61000	3.53861	3,675,560	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,885.47000	4.88547	4,704,070	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			5,941.03000	5.94103	6,113,480	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			392.08000	0.39208	355,950	13.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			6,689.42000	6.68942	6,869,150	13.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			296.07000	0.29607	267,220	13.79	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			3,804.47000	3.80447	3,946,510	12.77	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,101.05000	5.10105	5,243,670	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,419.95000	1.41995	1,351,800	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,143.15000	5.14315	5,286,330	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,405.12000	1.40512	1,337,530	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			1,899.17000	1.89917	1,979,280	11.46	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			3,647.50000	3.64750	3,516,840	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,185.35000	5.18535	5,329,070	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,390.45000	1.39045	1,323,400	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			9,647.50000	9.64750	9,829,470	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			495.81000	0.49581	467,010	14.48	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,171.76000	2.17176	2,259,450	11.56	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			3,298.56000	3.29856	3,175,480	11.56	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			11,147.87000	11.14787	10,951,380	9.97	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,225.79000	9.22579	9,039,370	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,515.43000	1.51543	1,578,000	10.63	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			5,728.43000	5.72843	5,577,770	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			1,750.18000	1.75018	1,819,430	10.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,272.17000	5.27217	5,128,190	10.73	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			285.59000	0.28559	302,330	9.97	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put			4,957.88000	4.95788	4,818,830	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			1,957.41000	1.95741	2,032,220	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,919.71000	4.91971	4,781,290	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,981.07000	1.98107	2,056,490	10.83	0.00	0	

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	10.74	Put			4,881.50000	4.88150	4,743,690	10.83		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			497.81000	0.49781	524,620	10.02		0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			3,019.66000	3.01966	3,119,310	11.16		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,554.96000	3.55496	3,441,380	11.16		0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			6,883.63000	6.88363	7,037,370	12.52		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			1,491.13000	1.49113	1,431,640	12.52		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call			1,933.64000	1.93364	2,007,820	10.81		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			2,937.00000	2.93700	3,028,880	11.33		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			4,726.82000	4.72682	4,603,010	11.33		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			2,963.15000	2.96315	3,055,560	11.34		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			4,693.99000	4.69399	4,570,710	11.34		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,989.42000	2.98942	3,082,370	11.34		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			4,661.33000	4.66133	4,538,590	11.34		0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,46</b>	
<b>Total For R2035</b>												<b>88,577,209.50</b>	<b>975</b>	<b>127,66</b>	
R2037	On	03/02/2022	Bond Future			10.92512	82.49756	10.96346	82.25597		12.69		526,746,920.60	6,385	118,67
R2037	On	05/05/2022	Bond Future			11.12631	83.48320	11.16614	83.23905		12.14		0.00	0	11,86
R2037	On	04/08/2022	Bond Future			11.33937	80.21124	11.38088	79.96412		12.29		0.00	0	
R2037	On	03/11/2022	Bond Future			11.54100	81.26943	11.58413	81.01947		12.09		0.00	0	
<b>Total R2037 Future</b>												<b>526,746,920.60</b>	<b>6,385</b>	<b>130,52</b>	
R2037	On	03/02/2022	Bond Future	11.45	Call			3,818.56000	3.81856	3,986,650	13.98		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			814.45000	0.81445	742,810	14.02		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			3,909.25000	3.90925	4,079,200	14.02		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			828.48000	0.82848	755,910	14.00		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			3,863.89000	3.86389	4,032,910	14.00		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			842.61000	0.84261	769,110	13.98		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			1,336.47000	1.33647	1,262,510	13.43		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			5,306.08000	5.30608	5,476,270	13.43		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			1,350.68000	1.35068	1,276,100	13.41		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			5,263.53000	5.26353	5,433,100	13.41		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,364.84000	1.36484	1,289,650	13.40		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			5,220.87000	5.22087	5,389,830	13.40		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			615.44000	0.61544	652,620	11.30		0.00	0	?
R2037	On	04/08/2022	Bond Future	11.42	Put			3,266.23000	3.26623	3,145,340	12.75		0.00	0	?
R2037	On	04/08/2022	Bond Future	11.42	Call			3,498.09000	3.49809	3,624,320	12.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			4,931.13000	4.93113	4,774,010	12.21		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call			2,059.83000	2.05983	2,149,830	12.21		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			4,969.93000	4.96993	4,812,090	12.20		0.00	0	?
R2037	On	04/08/2022	Bond Future	10.90	Call			2,036.01000	2.03601	2,125,290	12.20		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.89	Put			5,008.96000	5.00896	4,850,410	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,012.34000	2.01234	2,100,910	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			8,794.22000	8.79422	8,584,280	11.30	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			4,734.23000	4.73423	4,593,650	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,065.63000	3.06563	3,175,010	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			4,668.69000	4.66869	4,529,340	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,119.24000	3.11924	3,229,850	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			4,701.52000	4.70152	4,561,560	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,092.53000	3.09253	3,202,530	12.14	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>15</b>
<b>Total For R2037</b>												<b>526,746,920.60</b>	<b>6,385</b>	<b>130,67</b>
R2040	On	03/02/2022	Bond Future			11.01003	84.59583	11.04830	84.33635		13.26	131,800,303.14	1,558	78,07
R2040	On	05/05/2022	Bond Future			11.20416	85.60663	11.24393	85.34432		12.67	0.00	0	8,48
R2040	On	04/08/2022	Bond Future			11.40946	82.10908	11.45089	81.84370		12.85	0.00	0	
R2040	On	03/11/2022	Bond Future			11.60319	83.19277	11.64625	82.92421		12.63	0.00	0	
<b>Total R2040 Future</b>												<b>131,800,303.14</b>	<b>1,558</b>	<b>86,57</b>
R2040	On	03/02/2022	Bond Future	11.57	Call			4,291.32000	4.29132	4,474,500	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			876.38000	0.87638	800,080	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			4,340.11000	4.34011	4,524,250	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			861.88000	0.86188	786,540	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			4,389.16000	4.38916	4,574,260	14.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			847.72000	0.84772	773,340	14.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			5,633.45000	5.63345	5,814,730	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			1,488.58000	1.48858	1,407,550	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			11,068.67000	11.06867	11,300,070	16.34	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			469.38000	0.46938	438,470	16.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call			197.28000	0.19728	213,800	11.33	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			10,463.68000	10.46368	10,217,890	11.33	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,096.55000	1.09655	1,161,860	12.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			5,724.03000	5.72403	5,527,030	12.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			5,678.85000	5.67885	5,860,780	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,473.37000	1.47337	1,392,990	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			5,724.33000	5.72433	5,906,910	14.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,458.32000	1.45832	1,378,590	14.21	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			6,518.73000	6.51873	6,327,820	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2,283.72000	2.28372	2,383,860	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			5,044.31000	5.04431	4,879,070	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,963.17000	4.96317	4,799,500	12.66	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			6,648.04000	6.64804	6,832,540	14.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	12.24	Put		1,842.70000	1.84270	1,761,820	14.29	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		272.02000	0.27202	291,120	11.68	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		12,781.32000	12.78132	12,535,040	11.68	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,490.02000	1.49002	1,564,490	12.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		2,310.17000	2.31017	2,411,100	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,003.48000	5.00348	4,839,030	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,337.05000	2.33705	2,438,760	12.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,336.73000	3.33673	3,456,770	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,891.78000	4.89178	4,743,260	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,365.67000	3.36567	3,486,380	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,856.65000	4.85665	4,708,800	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,307.60000	3.30760	3,426,960	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,926.79000	4.92679	4,777,590	12.55	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,96</b>
<b>Total For R2040</b>											<b>131,800,303.14</b>	<b>1,558</b>	<b>91,56</b>
R2044	On	03/02/2022	Bond Future			11.03774	81.41640	11.08106	81.11788	13.89	0.00	0	56,37
R2044	On	05/05/2022	Bond Future			11.22209	82.38925	11.26711	82.08744	13.27	0.00	0	5,76
R2044	On	04/08/2022	Bond Future			11.41670	78.97902	11.46361	78.67359	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future			11.59994	80.02141	11.64869	79.71232	13.23	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>62,10</b>
R2044	On	03/02/2022	Bond Future	11.59	Call		4,285.92000	4.28592	4,497,190	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		912.28000	0.91228	825,030	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,334.92000	4.33492	4,547,290	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		897.38000	0.89738	811,230	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,384.06000	4.38406	4,597,520	15.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		882.71000	0.88271	797,650	15.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,728.31000	5.72831	5,938,980	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,496.73000	1.49673	1,405,590	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,637.03000	5.63703	5,846,210	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,527.52000	1.52752	1,434,890	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,682.54000	5.68254	5,892,470	14.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,511.95000	1.51195	1,420,070	14.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,911.52000	4.91152	4,726,820	13.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,450.44000	2.45044	2,572,090	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,871.01000	4.87101	4,687,230	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,395.00000	2.39500	2,514,800	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,952.31000	4.95231	4,766,680	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,422.63000	2.42263	2,543,360	13.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,347.67000	3.34767	3,486,870	13.15	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
R2044	On	03/11/2022	Bond Future	11.40	Put		4,946.37000	4.94637	4,776,480	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,377.22000	3.37722	3,517,200	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,910.57000	4.91057	4,741,460	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,318.26000	3.31826	3,456,670	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,982.40000	4.98240	4,811,720	13.14	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>0.00</b>	<b>0</b>	<b>62,10</b>
R2048	On	03/02/2022	Bond Future			10.97490	84.86026	11.01820	84.55272	13.60	1,009,837,094.00	11,900	191,02
R2048	On	05/05/2022	Bond Future			11.14796	81.45833	11.19295	81.14740	13.69	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.32833	82.41586	11.37518	82.10116	13.17	0.00	0	
R2048	On	03/11/2022	Bond Future			11.50783	79.08582	11.55656	78.76739	13.64	0.00	0	
<b>Total R2048 Future</b>											<b>1,009,837,094.00</b>	<b>11,900</b>	<b>193,02</b>
R2048	On	03/02/2022	Bond Future	9.80	Call		43.49000	0.04349	49,860	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,543.52000	9.54352	9,242,350	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		112.01000	0.11201	126,710	12.49	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		7,923.70000	7.92370	7,630,860	12.49	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		247.95000	0.24795	276,980	12.76	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.40	Put		5,081.11000	5.08111	4,824,050	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		656.79000	0.65679	720,480	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,476.27000	4.47627	4,232,420	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,090.31000	1.09031	1,183,930	13.53	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		3,399.05000	3.39905	3,185,130	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Put		2,517.60000	2.51760	2,336,710	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,018.56000	2.01856	2,161,960	13.99	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		2,147.58000	2.14758	1,983,440	13.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,091.69000	4.09169	4,303,740	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,001.47000	1.00147	905,980	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		488.29000	0.48829	538,770	13.09	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.20	Put		6,424.60000	6.42460	6,146,090	12.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,141.27000	4.14127	4,354,520	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		985.02000	0.98502	890,730	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,190.99000	4.19099	4,405,430	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		968.82000	0.96882	875,720	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,673.23000	1.67323	1,799,880	13.83	0.00	0	90
R2048	On	05/05/2022	Bond Future	11.80	Call		5,574.46000	5.57446	5,788,390	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,579.15000	1.57915	1,482,150	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,620.92000	5.62092	5,835,660	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,562.78000	1.56278	1,466,590	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,527.90000	5.52790	5,741,030	15.13	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	05/05/2022	Bond Future	11.79	Put		1,595.50000	1.59550	1,497,700	15.13		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,167.55000	5.16755	4,975,090	13.15		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,469.94000	2.46994	2,593,120	13.16		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,124.74000	5.12474	4,933,220	13.16		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,498.58000	2.49858	2,622,710	13.17		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,082.47000	5.08247	4,891,900	13.17		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,441.74000	2.44174	2,563,980	13.15		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,420.14000	3.42014	3,563,200	13.69		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		5,122.96000	5.12296	4,947,590	13.69		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,450.68000	3.45068	3,594,550	13.70		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		5,085.90000	5.08590	4,911,340	13.70		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,481.34000	3.48134	3,626,030	13.70		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		5,049.06000	5.04906	4,875,320	13.70		0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,60</b>
<b>Total For R2048</b>												<b>1,009,837,094.00</b>	<b>11,900</b>	<b>197,65</b>
R209	On	03/02/2022	Bond Future			10.69757	70.18241	10.73049	70.00201	12.80		0.00	0	19,95
R209	On	05/05/2022	Bond Future			10.88062	67.87906	10.91472	67.69678	12.79		0.00	0	5,35
R209	On	04/08/2022	Bond Future			11.06872	68.67777	11.10410	68.49330	12.34		0.00	0	
R209	On	03/11/2022	Bond Future			11.25626	66.44041	11.29295	66.25378	12.71		0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>25,35</b>
R209	On	03/02/2022	Bond Future	11.02	Call		2,558.67000	2.55867	2,667,740	13.68		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,001.10000	1.00110	929,770	13.68		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,594.82000	2.59482	2,704,730	13.70		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		984.37000	0.98437	913,880	13.70		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,631.16000	2.63116	2,741,910	13.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		967.88000	0.96788	898,230	13.72		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,003.73000	4.00373	4,122,830	13.84		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,332.77000	1.33277	1,269,590	13.84		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,168.94000	6.16894	6,312,570	14.93		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		717.18000	0.71718	678,530	14.93		0.00	0	12,05
R209	On	05/05/2022	Bond Future	9.75	Call		277.24000	0.27724	295,610	11.34		0.00	0	8,55
R209	On	05/05/2022	Bond Future	9.75	Put		6,920.24000	6.92024	6,756,330	11.34		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		1,899.04000	1.89904	1,976,220	12.79		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,786.06000	2.78606	2,680,960	12.79		0.00	0	12,05
R209	On	05/05/2022	Bond Future	11.44	Call		4,039.64000	4.03964	4,159,270	13.86		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,318.36000	1.31836	1,255,710	13.86		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,075.66000	4.07566	4,195,800	13.87		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,304.11000	1.30411	1,241,970	13.87		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,450.33000	4.45033	4,328,870	12.18		0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/08/2022	Bond Future	10.59	Call			1,662.08000	1.66208	1,725,620	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			4,415.27000	4.41527	4,294,340	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,622.09000	1.62209	1,684,560	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			4,485.61000	4.48561	4,363,610	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,642.01000	1.64201	1,705,020	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			2,642.26000	2.64226	2,723,630	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			4,048.80000	4.04880	3,943,540	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,665.71000	2.66571	2,747,550	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			4,019.97000	4.01997	3,915,180	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			2,618.91000	2.61891	2,699,810	12.72	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			4,077.78000	4.07778	3,972,050	12.72	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>32,62</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>57,97</b>
R210	On	03/02/2022	Bond Future			211.81316	211.81316	212.03626	212.03626			0.00	0	1,38
R210	On	05/05/2022	Bond Future			211.54149	211.54149	211.76794	211.76794			0.00	0	10
R210	On	04/08/2022	Bond Future			214.20626	214.20626	214.43598	214.43598			0.00	0	
R210	On	03/11/2022	Bond Future			214.03751	214.03751	214.27041	214.27041			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,48</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,48</b>
R213	On	03/02/2022	Bond Future			10.15958	84.68257	10.19823	84.48535		9.99	0.00	0	20,88
R213	On	05/05/2022	Bond Future			10.37212	82.16146	10.41239	81.96222		9.98	0.00	0	
R213	On	04/08/2022	Bond Future			10.59694	83.13023	10.63902	82.92858		9.50	0.00	0	
R213	On	03/11/2022	Bond Future			10.82572	80.68947	10.86968	80.48549		9.62	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,88</b>
R213	On	03/02/2022	Bond Future	8.63	Call			8.67000	0.00867	9,790	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,530.03000	8.53003	8,333,930	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			18.04000	0.01804	20,310	8.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,562.05000	7.56205	7,367,100	8.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			79.62000	0.07962	88,490	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			2,879.96000	2.87996	2,730,140	9.78	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			2,119.52000	2.11952	1,991,100	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			106.43000	0.10643	117,830	9.11	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			5,293.35000	5.29335	5,107,530	9.11	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			370.52000	0.37052	402,760	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,600.45000	3.60045	3,435,470	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			607.22000	0.60722	654,620	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,583.53000	1.58353	1,475,050	10.15	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			957.16000	0.95716	1,023,920	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,182.64000	2.18264	2,052,180	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
R213	On	03/02/2022	Bond Future	9.97	Call		977.44000	0.97744	1,045,210	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,151.00000	2.15100	2,021,550	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		997.83000	0.99783	1,066,630	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		679.62000	0.67962	619,040	10.84	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call		1,039.70000	1.03970	1,110,560	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		2,057.76000	2.05776	1,931,400	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call		1,388.62000	1.38862	1,475,250	10.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,634.82000	1.63482	1,524,230	10.13	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call		1,439.54000	1.43954	1,528,280	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		5,653.79000	5.65379	5,465,440	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		1,653.45000	1.65345	1,750,620	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,390.26000	1.39026	1,290,210	10.23	0.00	0	1:
R213	On	03/02/2022	Bond Future	10.60	Call		2,782.80000	2.78280	2,913,640	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		768.81000	0.76881	702,430	10.73	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		3,037.87000	3.03787	3,174,510	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,869.13000	2.86913	2,982,400	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,706.35000	1.70635	1,620,380	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		2,809.42000	2.80942	2,921,360	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,743.67000	1.74367	1,656,370	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,839.32000	2.83932	2,951,920	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,725.03000	1.72503	1,638,390	10.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,852.53000	4.85253	4,707,850	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,179.02000	1.17902	1,236,530	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,817.44000	4.81744	4,673,300	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,147.74000	1.14774	1,204,160	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,887.55000	4.88755	4,742,320	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,163.43000	1.16343	1,220,400	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,020.19000	2.02019	2,098,690	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,282.74000	4.28274	4,157,260	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,039.58000	2.03958	2,118,580	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		4,254.12000	4.25412	4,129,140	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,000.61000	2.00061	2,078,600	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,311.20000	4.31120	4,185,210	9.54	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>23,74</b>
R214	On	03/02/2022	Bond Future			11.02159	67.16859	11.05968	66.95515	13.77	0.00	0	19,9:
R214	On	05/05/2022	Bond Future			11.19689	64.69072	11.23636	64.47496	13.82	0.00	0	4:
R214	On	04/08/2022	Bond Future			11.37931	65.45093	11.42028	65.23265	13.33	0.00	0	
R214	On	03/11/2022	Bond Future			11.56091	63.03305	11.60342	62.81212	13.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,37</b>	
R214	On	03/02/2022	Bond Future	11.39	Call			2,798.41000	2.79841	2,932,480	15.06		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			993.49000	0.99349	914,120	15.06		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,835.74000	2.83574	2,970,750	15.09		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			977.44000	0.97744	899,010	15.09		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			2,873.24000	2.87324	3,009,170	15.11		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			961.63000	0.96163	884,120	15.11		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,117.94000	4.11794	4,259,430	15.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,412.68000	1.41268	1,338,410	15.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,045.66000	4.04566	4,185,960	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,442.27000	1.44227	1,366,810	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,081.76000	4.08176	4,222,650	15.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,427.40000	1.42740	1,352,530	15.12		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,243.34000	4.24334	4,106,030	13.06		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,855.60000	1.85560	1,937,230	13.07		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,209.25000	4.20925	4,072,600	13.07		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,811.46000	1.81146	1,891,770	13.05		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,277.87000	4.27787	4,139,900	13.05		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,833.35000	1.83335	1,914,320	13.06		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,785.41000	2.78541	2,884,290	13.89		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			4,121.09000	4.12109	3,999,040	13.89		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,809.70000	2.80970	2,909,140	13.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			4,091.81000	4.09181	3,970,320	13.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,761.22000	2.76122	2,859,550	13.88		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,150.53000	4.15053	4,027,930	13.88		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>		
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>20,37</b>	
<b>Total for Bond</b>												<b>2,428,412,958.80</b>	<b>28,056</b>	<b>1,146,33</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>		
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>		
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>		
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>		
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<b>Total R186/R208 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 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>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/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 03/02/2022 GOVI			796.25500	796.25500	794.44900	794.44900				7,962,550.00	1	98
GOVI On 05/05/2022 GOVI			805.76000	805.76000	803.93500	803.93500				0.00	0	
GOVI On 04/08/2022 GOVI			815.61000	815.61000	813.76400	813.76400				0.00	0	
GOVI On 03/11/2022 GOVI			825.95800	825.95800	824.09000	824.09000				0.00	0	
<b>Total GOVI Future</b>										<b>7,962,550.00</b>	<b>1</b>	<b>98</b>
GOVI On 03/02/2022 GOVI	792.74	Call			17,090.00000	1.70900	35,150,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			16,990.00000	1.69900	35,050,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		16,890.00000	1.68900	34,950,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		156,850.00000	15.68500	175,100,000		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		157,050.00000	15.70500	175,300,000		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		156,950.00000	15.69500	175,200,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		55,060.00000	5.50600	36,600,000		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		55,160.00000	5.51600	36,700,000		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		54,960.00000	5.49600	36,500,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		36,700.00000	3.67000	55,380,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		36,600.00000	3.66000	55,280,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		36,800.00000	3.68000	55,480,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>7,962,550.00</b>	<b>1</b>	<b>96</b>
<b>Total for GOVI</b>											<b>7,962,550.00</b>	<b>1</b>	<b>96</b>
AL37	On	03/02/2022	Index Future			798.54200	798.54200	797.86100	797.86100		0.00	0	
AL37	On	05/05/2022	Index Future			808.07400	808.07400	807.38700	807.38700		0.00	0	
AL37	On	04/08/2022	Index Future			817.95200	817.95200	817.25800	817.25800		0.00	0	
AL37	On	03/11/2022	Index Future			828.33000	828.33000	827.62900	827.62900		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	03/02/2022	Index Future			905.69300	905.69300	903.57300	903.57300		0.00	0	
AL7T	On	05/05/2022	Index Future			916.50400	916.50400	914.36100	914.36100		0.00	0	
AL7T	On	04/08/2022	Index Future			927.70800	927.70800	925.54000	925.54000		0.00	0	
AL7T	On	03/11/2022	Index Future			939.47800	939.47800	937.28500	937.28500		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	03/02/2022	Index Future			806.74300	806.74300	804.91600	804.91600		0.00	0	19
ALBI	On	05/05/2022	Index Future			816.37300	816.37300	814.52700	814.52700		0.00	0	2
ALBI	On	04/08/2022	Index Future			826.35200	826.35200	824.48500	824.48500		0.00	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	03/11/2022	Index Future			836.83700	836.83700	834.94700	834.94700				0.00	0	
<b>Total ALBI Future</b>													<b>0.00</b>	<b>0</b>	<b>22</b>
<b>Total For ALBI</b>													<b>0.00</b>	<b>0</b>	<b>22</b>
IGOV	On	03/02/2022	Index Future			299.96100	299.96100	299.70300	299.70300				0.00	0	48
IGOV	On	05/05/2022	Index Future			303.61500	303.61500	303.35500	303.35500				0.00	0	
IGOV	On	04/08/2022	Index Future			307.39900	307.39900	307.13600	307.13600				0.00	0	
IGOV	On	03/11/2022	Index Future			311.37100	311.37100	311.10500	311.10500				0.00	0	
<b>Total IGOV Future</b>													<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total For IGOV</b>													<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total for Index</b>													<b>0.00</b>	<b>0</b>	<b>72</b>
JIBAR	f	On	15/12/2021	Jibar Future		3.91500	96.08500	3.92500	96.07500				0.00	0	
JIBAR	f	On	19/01/2022	Jibar Future		4.04500	95.95500	4.01500	95.98500				0.00	0	
JIBAR	f	On	16/02/2022	Jibar Future		4.38000	95.62000	4.33500	95.66500				0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.44500	95.55500	4.44500	95.55500				0.00	0	
JIBAR	f	On	20/04/2022	Jibar Future		4.86000	95.14000	4.78000	95.22000				0.00	0	
JIBAR	f	On	18/05/2022	Jibar Future		4.93000	95.07000	4.87000	95.13000				0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		5.25000	94.75000	5.15000	94.85000				0.00	0	
JIBAR	f	On	21/09/2022	Jibar Future		5.77500	94.22500	5.66500	94.33500				0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		6.34000	93.66000	6.07000	93.93000				0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		6.64000	93.36000	6.55000	93.45000				0.00	0	
JIBAR	f	On	21/06/2023	Jibar Future		6.98500	93.01500	6.85500	93.14500				0.00	0	
JIBAR	f	On	20/09/2023	Jibar Future		7.21500	92.78500	7.08500	92.91500				0.00	0	
<b>Total Jibar Future</b>													<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For JIBAR FUTURE</b>													<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Jibar</b>													<b>0.00</b>	<b>0</b>	<b>21</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
<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>2,436,375,508.80</b>	<b>28,057</b>	<b>1,148,30</b>	
ABCPI3	On	07/12/2023	Spot Bond			2.73000	312.74784	2.73000	312.68205				0.00	0	30,000,00
<b>Total ABCPI3 SPOT</b>													<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ABCPI3</b>													<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ABF001	On	13/09/2026	Spot Bond					0.00000	101.09072				0.00	0	
<b>Total ABF001 SPOT</b>													<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>													<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF003 On 18/07/2024 Spot Bond					0.00000	101.34492				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.01835	9.65000	103.99157				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.32500	91.20926	11.32500	92.43091				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.96812				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.12292				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>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.36414				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>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.01798				0.00	800,000,000	400,000,000
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.11095				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>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.45643				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>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.59026				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.08409				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>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.27180				0.00	0	
<b>Total ABFN25 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 ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.69233				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.57763				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.65327				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>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.55522				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.82254				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.36774				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.43777				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>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.93536				0.00	238,000,000	119,000,000
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.13536				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.58211				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.44647				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>	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.29707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.45601				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>	
ABFN41 On 16/09/2026 Spot Bond					0.00000	101.33962				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>	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.64390				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>	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.59360				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>	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.61108				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>	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.62360				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>	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.87593				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>	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.01063				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>	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.01362				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>	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.88650				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>	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.76475				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.89193				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	100.68069				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	101.75937				0.00	0	100,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.45925				0.00	0	50,000,00
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.44752				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	100.84215				0.00	0	525,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>525,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>525,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			7.38500	7.38500	7.38500	145.18570				0.00	0	15,000,00
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	28.21587	100.00000	28.14888				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	153.17965				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			3.95000	3.95000	3.95000	201.07179				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.61000	4.61000	4.61000	224.57717				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			6.92000	6.92000	6.92000	102.88915				0.00	0	
<b>Total ABN67 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 ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			8.14500	8.14500	8.14500	114.21678				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			5.08000	102.48402	5.08000	102.47007				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			5.45000	104.43916	5.45000	104.42364				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			7.48500	110.32584	7.48500	110.30345				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			8.41000	110.79582	8.41000	110.77061				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			5.89000	108.47573	5.89000	108.45834				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			8.40000	103.47069	8.40000	103.44717				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.41917	100.00000	12.39138				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			2.05000	316.85765	2.05000	316.79682				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>	
ABS14 On 31/01/2022 Spot Bond			1.55500	176.49258	1.55500	176.46102				0.00	0	
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			11.02000	11.02000	11.02000	103.99190				0.00	0	25,000,00
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
ACL097 On 20/12/2025 Spot Bond					0.00000	101.20909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.17089				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	101.12916				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	100.86392				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	101.16736				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	101.16736				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	101.19987				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	101.19987				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	177.74558				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.44347				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.10623				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	102.06688				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.25497				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	100.49218				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.20573				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.10353				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	99.94620				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	104.47390				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	104.20249				0.00	8,000,000	2,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>8,000,000</b>	<b>2,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>8,000,000</b>	<b>2,000,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	102.59545				0.00	0	15,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>15,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.32880				0.00	0	30,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.58238				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.60507				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			8.44500	99.02543	8.44500	100.10226				0.00	0	
<b>Total AH2A31 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 AH2A31</b>									<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.63931			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	100.75332			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	100.89563			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	100.50237			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	100.10740			0.00	616,000,000	154,000,000
<b>Total AHF5A2 SPOT</b>									<b>0.00</b>	<b>616,000,000</b>	<b>154,000,000</b>
<b>Total For AHF5A2</b>									<b>0.00</b>	<b>616,000,000</b>	<b>154,000,000</b>
AHF5A On 21/08/2023 Spot Bond			6.61000	107.90908	6.61000	107.89001			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	100.10074			0.00	176,400,000	88,200,000
<b>Total AHF5A4 SPOT</b>									<b>0.00</b>	<b>176,400,000</b>	<b>88,200,000</b>
<b>Total For AHF5A4</b>									<b>0.00</b>	<b>176,400,000</b>	<b>88,200,000</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	100.11310			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	100.12070			0.00	0	
<b>Total AHF5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>									<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.48779			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	100.28017			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	100.60088			0.00	314,600,000	157,300,000



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 AHF6A2 SPOT</b>										<b>0.00</b>	<b>314,600,000</b>	<b>157,300,000</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>314,600,000</b>	<b>157,300,000</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	100.11302				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	100.12060				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.17349				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	100.26719				0.00	168,400,000	84,200,000
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>168,400,000</b>	<b>84,200,000</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>168,400,000</b>	<b>84,200,000</b>
AHF7A On 21/08/2025 Spot Bond					0.00000	100.10543				0.00	400,000,000	200,000,000
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
AHF7B On 21/08/2025 Spot Bond					0.00000	100.11680				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	100.11396				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	100.12438				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	100.12078				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.18852				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.17912				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.69000	106.23314	7.69000	106.21112			5,529,343,776,000.00	719,030,400	2,294,515,20
<b>Total AIR02 SPOT</b>									<b>5,529,343,776,000.00</b>	<b>719,030,400</b>	<b>2,294,515,20</b>
<b>Total For AIR02</b>									<b>5,529,343,776,000.00</b>	<b>719,030,400</b>	<b>2,294,515,20</b>
AIR04 On 29/05/2024 Spot Bond			8.11000	102.55614	8.11000	102.53362			0.00	0	
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			12.10500	89.04311	12.10500	89.01420			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			5.99500	180.04737	5.99500	179.99363			0.00	0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	99.90120			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	100.99067			0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.53509			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	101.18563			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	101.43167			0.00	0	100,000,00
<b>Total APF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For APF14</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
APF15 On 24/02/2023 Spot Bond					0.00000	100.03947			0.00	0	
<b>Total APF15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>									<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.37171			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>	
APF17 On 21/01/2022 Spot Bond					0.00000	100.63928			0.00	0	
<b>Total APF17 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 APF17</b>										<b>0.00</b>	<b>0</b>	
ASN02: On 07/12/2033 Spot Bond			4.96000	238.86985	4.96000	238.80533				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			4.97500	216.94253	4.97500	216.88381				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			2.53000	176.20152	2.53000	176.16534				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			2.57500	176.18811	2.57500	176.15173				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			4.82000	191.39485	4.82000	191.34373				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 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	101.29929				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.96696				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			5.04000	110.48822	5.04000	110.45823				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	101.00875				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	101.02443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN203 On 20/06/2022 Spot Bond					0.00000	101.12949				0.00	0	1,500,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>1,500,00</b>
ASN204 On 24/08/2025 Spot Bond					0.00000	104.15644				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>	
ASN209 On 29/08/2022 Spot Bond					0.00000	99.96378				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>	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.29548				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	101.01405				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>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.18366				0.00	1,128,000,000	282,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>1,128,000,000</b>	<b>282,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>1,128,000,000</b>	<b>282,000,00</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	100.11536				0.00	912,000,000	228,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>912,000,000</b>	<b>228,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>912,000,000</b>	<b>228,000,00</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	100.11272				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.24581				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>	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.97685				0.00	876,000,000	219,000,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>876,000,000</b>	<b>219,000,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>876,000,000</b>	<b>219,000,00</b>
ASN291 On 20/12/2023 Spot Bond					0.00000	101.09476				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	101.59673				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31(On 20/12/2021 Spot Bond					0.00000	101.00776				0.00	0	
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	
ASN31(On 31/03/2029 Spot Bond			4.52500	4.52500	4.52500	105.71125				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31(On 28/02/2033 Spot Bond			5.15500	5.15500	5.15500	97.64574				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.03507				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.18645				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.28886				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.34948				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 31/01/2038 Spot Bond			5.15000	108.97575	5.15000	108.94582				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.11383				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.00869				0.00	0	18,400,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,400,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>18,400,00</b>
ASN35(On 20/06/2024 Spot Bond					0.00000	101.08315				0.00	0	
<b>Total ASN351 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 ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.06604				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.06604				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.98469				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.28580				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.04498				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.08512				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.63919				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.14412				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.14412				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.73429				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	101.05454				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	100.10351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.09490				0.00	1,156,000,000	289,000,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>1,156,000,000</b>	<b>289,000,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>1,156,000,000</b>	<b>289,000,000</b>
ASN400 On 20/12/2024 Spot Bond					0.00000	101.04689				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.23798				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2021 Spot Bond					0.00000	99.89740				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.65337				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.95121				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.98264				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.31418				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.89457				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.71550				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46( On 17/07/2023 Spot Bond					0.00000	100.57163				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.57735				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	103.02682				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	102.67500				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.39523				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/07/2023 Spot Bond					0.00000	100.46887				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 17/08/2025 Spot Bond					0.00000	101.06528				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	101.44676				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	125.28300				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	102.60842				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 01/09/2025 Spot Bond					0.00000	101.06151				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	101.01399				0.00	0	
<b>Total ASN497 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 ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.01399				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>	
ASN507 On 28/09/2025 Spot Bond					0.00000	101.03329				0.00	0	300,000,00
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ASN507 On 21/12/2026 Spot Bond			9.84000	100.68777	9.84000	100.66135				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			9.02000	100.25949	9.02000	100.23531				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>	
ASN510 On 21/12/2026 Spot Bond			9.57000	98.92715	9.57000	98.90188				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			9.57000	98.92715	9.57000	98.90188				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>	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.99417	9.10000	102.96927				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	103.63002	11.05000	103.59974				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>	
ASN530 On 31/07/2024 Spot Bond			11.00000	103.61375	11.00000	103.58361				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.45089	10.50000	103.42212				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>	
ASN538 On 31/01/2024 Spot Bond			10.50000	103.45089	10.50000	103.42212				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 02/04/2026 Spot Bond					0.00000	100.94942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.39124				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 28/11/2022 Spot Bond					0.00000	100.26710				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	103.48347	10.60000	103.45443				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.30062	10.47000	103.41243				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.55000	103.46718	10.55000	103.43828				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	100.36111				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.55589				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	99.89122				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	100.68426				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57 On 20/12/2022 Spot Bond					0.00000	101.00872				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	101.08362				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	100.21571				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 14/03/2022 Spot Bond					0.00000	101.40662				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	102.86567				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	102.99692	9.22000	102.97131				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	100.69246				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.68039				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.50141				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.52366				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	99.99982				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.38428				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.48272				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	101.20366				0.00	0	
<b>Total ASN611 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 ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.34798				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	101.11627				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	100.12180				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.33483				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	101.05411				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	0.00000				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	99.98040				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	100.89296				0.00	190,000,000	380,000,000
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>190,000,000</b>	<b>380,000,000</b>
<b>Total For ASN632</b>										<b>0.00</b>	<b>190,000,000</b>	<b>380,000,000</b>
ASN63: On 20/06/2024 Spot Bond					0.00000	101.21893				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	101.34469				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	99.87495				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.45923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.35405				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.77068				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.11826				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.17568				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>	
ASN660 On 27/02/2023 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/08/2025 Spot Bond					0.00000	100.17486				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.91738				0.00	770,000,000	1,540,000,000
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>770,000,000</b>	<b>1,540,000,000</b>
<b>Total For ASN669</b>										<b>0.00</b>	<b>770,000,000</b>	<b>1,540,000,000</b>
ASN669 On 29/06/2026 Spot Bond					0.00000	100.99178				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN679 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN680 On 20/06/2026 Spot Bond					0.00000	101.28550				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>	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.34278				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	102.03725				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	101.94336				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	101.09820				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	100.44549				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	100.45592				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	100.82479				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	100.44426				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	101.15183				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	101.24431				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.99845				0.00	204,000,000	102,000,000
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>204,000,000</b>	<b>102,000,000</b>
<b>Total For ASN703</b>										<b>0.00</b>	<b>204,000,000</b>	<b>102,000,000</b>
ASN70: On 09/11/2026 Spot Bond					0.00000	100.29735				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.84921				0.00	0	
<b>Total ASN708 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 ASN708</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 10/01/2022 Spot Bond					0.00000	101.00939				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	100.26963				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	100.18818				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	101.17247				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	101.31373				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	100.71976				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	100.80812				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	100.73604				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					0.00000	100.78704				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.67229				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.55704				0.00	0	
<b>Total ASN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN725</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.56535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN726</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.88434				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.43907				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.98175				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.50886				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.14565				0.00	0	
<b>Total ASN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN740</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.13699				0.00	0	
<b>Total ASN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN741</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.17271				0.00	1,400,000,000	1,900,000,000
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,900,000,000</b>
<b>Total For ASN742</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,900,000,000</b>
ASN74: On 20/06/2026 Spot Bond					0.00000	100.09289				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.12188				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.09299				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.64000	103.15261	4.64000	103.13968				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	101.69365	9.30000	101.66847				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	100.88526				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.06908				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	100.10858				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	99.90572				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	100.81147				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			7.17000	99.04633	7.17000	99.02716				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	101.90339				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.17942				0.00	204,000,000	102,000,000
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>204,000,000</b>	<b>102,000,000</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>204,000,000</b>	<b>102,000,000</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	100.10653				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	102.15312				0.00	0	
<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	101.33417				0.00	0	
<b>Total BAYA64 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 BAYA64</b>									<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.81000	8.81000	8.81000	104.76031			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			11.63000	11.63000	11.63000	103.80192			0.00	0	90,000,00
<b>Total BAYA72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For BAYA72</b>									<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.21306			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	99.11571			0.00	255,983,728	127,991,86
<b>Total BAYA74 SPOT</b>									<b>0.00</b>	<b>255,983,728</b>	<b>127,991,86</b>
<b>Total For BAYA74</b>									<b>0.00</b>	<b>255,983,728</b>	<b>127,991,86</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.14645			0.00	0	
<b>Total BAYA75 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>									<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.14667			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	101.14356			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	101.56156			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	101.37506			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	101.23318			0.00	0	
<b>Total BAYA80 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>									<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.41593			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	101.37442			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.58186				0.00	0	100,000,00
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.33332				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.41499				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.42139				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.62146				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.37453				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.30128				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.57776				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.29349				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.33387				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.29308				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.61886				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	102.01453				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	101.65991				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	101.61965				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	102.04808				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	101.70134				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	101.61919				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			8.57500	8.57500	8.57500	98.72005				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.39867				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.43823				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.85708				0.00	0	
<b>Total BDX33 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 BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.18646				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	101.39278				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	97.45508				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	79.44002				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			7.60000	105.88431	7.60000	105.86250				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	99.92118				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>	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.14770				0.00	34,000,000	17,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>34,000,000</b>	<b>17,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>34,000,000</b>	<b>17,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.08105				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	104.76180				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.35407				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.38173				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	104.43655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.70187				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.63986				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			6.35000	106.29006	6.35000	106.27171				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	101.14125				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	100.69779				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.61330				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.47148				0.00	100,000,000	40,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>40,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>100,000,000</b>	<b>40,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.52327				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.82709				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	99.41600				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	97.69200				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 <sup>0</sup> On 03/01/2025 Spot Bond					0.00000	67.06500				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 <sup>0</sup> On 06/07/2026 Spot Bond					0.00000	53.13800				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 <sup>0</sup> On 01/12/2021 Spot Bond					0.00000	99.97343				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 <sup>0</sup> On 18/02/2022 Spot Bond					0.00000	100.09712				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 <sup>0</sup> On 27/03/2022 Spot Bond					0.00000	100.78141				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 <sup>0</sup> On 09/10/2023 Spot Bond					0.00000	100.50515				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 <sup>0</sup> On 19/11/2022 Spot Bond					0.00000	100.14856				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 <sup>0</sup> On 19/11/2024 Spot Bond					0.00000	99.87786				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 <sup>0</sup> On 26/02/2023 Spot Bond					0.00000	100.31454				0.00	400,000,000	200,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BPPF2 <sup>0</sup> On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000,000.00	11,600,000,000	5,800,000,000	
<b>Total BPPF22 SPOT</b>									<b>160,000,000,000,000.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>	
<b>Total For BPPF22</b>									<b>160,000,000,000,000.00</b>	<b>11,600,000,000</b>	<b>5,800,000,000</b>	
BPPF2 <sup>0</sup> On 16/07/2023 Spot Bond					0.00000	100.62880				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2 <sup>0</sup> On 03/08/2022 Spot Bond					0.00000	100.36687				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.76448				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.33858				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.35270				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.07034				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.16634				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.30678				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.94196				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	99.04327				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.33834				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01: On 23/06/2023 Spot Bond			8.15000	111.84636	8.15000	111.82195				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			8.32000	112.80713	8.32000	112.78201				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.92000	108.58075	8.92000	108.55457				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			10.34000	10.34000	10.34000	103.27968				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.55709				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	100.41042				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	100.00003				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.99987				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	100.74132				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.78853				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	108.57743	4.77000	105.56600				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	102.47100				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	100.87551				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.46000	108.47771	7.46000	108.45577				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.26200	8.70700	112.97800				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.41445				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.55213				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	105.86007				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	101.18081	10.98000	101.15094				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	109.05900				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.31884	6.50000	110.70800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.09473				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.19406				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.19216				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>	
CLN452 On 31/01/2022 Spot Bond			2.50000	176.21047	2.50000	176.17443				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>	
CLN453 On 31/01/2025 Spot Bond			5.83500	141.31622	5.83500	141.27488				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			6.27500	139.48301	6.27500	139.44058				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>	
CLN455 On 20/12/2021 Spot Bond					0.00000	101.44800				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>	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.00000				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>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.00000				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>	
CLN464 On 13/03/2022 Spot Bond			6.81000	103.04280	6.81000	103.02394				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>	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.39296				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>	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.09785				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>	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.14472				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>	
CLN470 On 19/11/2022 Spot Bond					0.00000	100.18944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 29/11/2021 Spot Bond			100.00000	99.72677	100.00000	100.00000				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>	
CLN477 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>	
CLN480 On 02/12/2021 Spot Bond					0.00000	99.95818				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>	
CLN484 On 02/12/2021 Spot Bond			6.30500	99.96547	6.30500	99.94820				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>	
CLN485 On 28/07/2022 Spot Bond			6.61000	104.70696	6.61000	104.68846				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>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.13628				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.28400				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	100.00007				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			7.01000	109.95711	7.01000	109.93618				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	101.66784				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	100.79858				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.84513				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.31444				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.98235				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.45632				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>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.14216				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.38121				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.06161	9.96000	102.03422				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.83532	10.01000	100.80827				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	100.06678				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	103.99761	9.60000	99.24036				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	101.19623				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total CLN522 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 CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.05837	9.20000	102.03301				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	101.17617				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	100.85326				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.24742				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	100.25673				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	100.00000				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>	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.19623				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.19038				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.67373				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			9.80000	105.42046	9.80000	105.39306				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.70968				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.52186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.77135				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	143.98500				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>	
CLN542 On 30/05/2022 Spot Bond					0.00000	99.98456				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>	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.73116				0.00	0	
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	
CLN544 On 21/08/2026 Spot Bond			9.27000	105.54010	9.27000	105.51411				0.00	0	
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 29/03/2025 Spot Bond			9.32000	103.80383	9.32000	103.77771				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 12/11/2025 Spot Bond			9.41000	102.92239	9.41000	102.89625				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 18/04/2028 Spot Bond					0.00000	307.32198				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				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>	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	
CLN550 On 15/11/2023 Spot Bond					0.00000	100.19916				0.00	0	
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	100.23032				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>	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.02917				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>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.85685				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>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	128.32700				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>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.26034				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>	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.40041	10.19000	100.37081				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>	
CLN563 On 12/11/2025 Spot Bond			9.27000	103.38382	9.27000	103.35795				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.30529				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.10444				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.11958				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.89014				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.24327				0.00	0	
<b>Total CLN568 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 CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			9.50000	102.03678	9.50000	102.01062				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.24414				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.24474				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.17481				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>	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.30490				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>	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.64499				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>	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.91585				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>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.26712				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 30/05/2022 Spot Bond					0.00000	99.98549				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>	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.37666				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.58242				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 31/05/2022 Spot Bond					0.00000	99.98583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.47982				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.26759				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.07649				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>	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.08531				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.15397				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.96151				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.25500	143.66809	4.25500	116.67047				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	100.02781				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	100.93387				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	100.02781				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.12378				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.86242				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>	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.15378				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	101.08531				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>	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.08531				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>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.48400				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>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.73473				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>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.31427				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.21662				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.31257				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.66865				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.11146				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.77881	9.32000	100.75360				0.00	0	
<b>Total CLN609 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 CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.49789				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>	
CLN61 On 14/04/2026 Spot Bond					0.00000	102.12709				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>	
CLN61 On 07/03/2025 Spot Bond					0.00000	101.28840				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>	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.10774				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>	
CLN61 On 30/11/2021 Spot Bond					0.00000	99.98541				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>	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.86017				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>	
CLN61 On 20/12/2029 Spot Bond					0.00000	96.79800				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>	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.53562				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>	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.66209				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>	
CLN61 On 30/11/2021 Spot Bond					0.00000	99.87176				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>	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.44506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.44340				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.48634				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.53136				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond			6.59000	105.74738	6.59000	105.72875				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.18376				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.24616				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			12.22500	63.23028	12.22500	84.08576				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	100.16169				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			9.97000	101.19888	9.97000	101.17212				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.18295				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2022 Spot Bond					0.00000	100.15839				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>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.97160				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>	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.36463				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>	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.93336				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>	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.10727				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.18214				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>	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.22329				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.19831				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.58645				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.10784				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.06424				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.46039				0.00	0	
<b>Total CLN646 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 CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.06615				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	100.34016				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	99.98483				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	100.18214				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	100.14692				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>	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.18214				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>	
CLN652 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>	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.97100				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.33356				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.00064				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.74037				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.63300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	115.18200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	138.66600				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.18966				0.00	170,000,000	85,000,000
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</b>
<b>Total For CLN665</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</b>
CLN665 On 02/04/2026 Spot Bond					0.00000	101.03790				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.21767				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.67817				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	102.75122				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	100.00007				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.20100				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	101.23055				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN673 On 31/01/2025 Spot Bond			4.25785	148.12667	4.25785	120.34842				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>	
CLN674 On 31/01/2025 Spot Bond			4.25785	148.12667	4.25785	120.34920				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>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.20504				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.21579				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>	
CLN679 On 21/12/2026 Spot Bond					0.00000	101.07860				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>	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.36829				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.20853				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>	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.18619				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>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.02974				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.05989				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.49076				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.26689				0.00	0	
<b>Total CLN687 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 CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.26668				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	101.10685				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	100.95750				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	101.10699				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.21742				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.34577				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.79996				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>	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.37523				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>	
CLN699 On 28/02/2023 Spot Bond					0.00000	99.98650				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>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.21659				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>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.35896				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.66290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.92109				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.22117				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.15408				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.08034				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.30680				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.55327				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond					0.00000	101.03509				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.19572				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.08787				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.08787				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.08787				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.33210				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	101.03827				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	81.31582				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>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.64246				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	99.97358				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>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.36229				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.99560				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.99560				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>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.99560				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.01444				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.01444				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.01444				0.00	0	
<b>Total CLN729 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 CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.89766				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.95221				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.60118				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.05932				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	100.26734				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	95.55123				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	101.21905				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.27631				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	107.13700				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	94.16321				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	100.17945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.18194				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>	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.38099				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>	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.74189				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	99.98137				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	101.10694				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	100.46810				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	101.14356				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	100.83642				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.41799				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/01/2030 Spot Bond					0.00000	99.79862				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 20/06/2026 Spot Bond					0.00000	101.87673				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 20/06/2026 Spot Bond					0.00000	101.81984				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 22/04/2026 Spot Bond					0.00000	100.97137				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>	
CLN76: 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>	
CLN76: On 12/02/2025 Spot Bond					0.00000	100.39257				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>	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.49827				0.00	0	
<b>Total CLN764 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 CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.84668				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.41799				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.15052				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.08247				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.87310				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.27548				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>	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.99995				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>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.48761				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.90000	6.90000	6.90000	113.75033				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.98318				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	100.18653				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.97933				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.24439				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.18450				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.91774				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.10432				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
CLN783 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	15,000,000.00
<b>Total CLN784 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000.00</b>
<b>Total For CLN784</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000.00</b>
CLN784 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	10,000,000.00
<b>Total CLN784 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000.00</b>
<b>Total For CLN784</b>										<b>10,000,000,000,000.00</b>	<b>10,000,000,000</b>	<b>10,000,000.00</b>
CLN784 On 18/04/2028 Spot Bond			8.57500	98.74281	8.57500	98.72005				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			7.91000	105.85236	7.91000	105.82993				0.00	0	13,000,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ08 On 22/06/2026 Spot Bond			10.52000	108.34251	10.52000	108.31217				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.90000	107.23616	6.90000	107.21628				0.00	0	31,300,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,300,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>31,300,000.00</b>
COT01 On 03/04/2023 Spot Bond			7.44500	103.52125	7.44500	103.50046				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.33000	92.40715	12.33000	92.37678				0.00	0	100,000.00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
COT03 On 05/06/2028 Spot Bond			10.92000	93.19325	10.92000	93.16618				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			9.81000	9.81000	9.81000	108.49491				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	101.68748				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	100.54428				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	101.29606				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	102.62058				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	100.10563				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	101.09798				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			9.67000	9.67000	9.67000	102.22865				0.00	0	
<b>Total DSY03 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 DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.51995			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	100.11405			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.88000	106.21420	6.88000	106.19468		3,852,800,000,000.00	560,000,000	560,000,000	
<b>Total DV23 SPOT</b>								<b>3,852,800,000,000.00</b>	<b>560,000,000</b>	<b>560,000,000</b>	
<b>Total For DV23</b>								<b>3,852,800,000,000.00</b>	<b>560,000,000</b>	<b>560,000,000</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.20517	100.00000	45.10566		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.20517	100.00000	45.10566		0.00	0	0	
<b>Total DV23/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV23/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.39000	107.34275	7.39000	107.32158		0.00	0	0	
<b>Total DV24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.71029	9.69000	102.68388		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.71029	9.69000	102.68388		0.00	0	0	
<b>Total DV24/R2023 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV24/R2023</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			12.21000	92.88303	12.21000	92.85312		0.00	0	0	
<b>Total DV29 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.82375	10.10000	102.79622		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.82375	10.10000	102.79622		0.00	0	0	
<b>Total DV29/R213 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DV29/R213</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total DVF21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVF21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.83565		0.00	0	0	
<b>Total DVF22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DVF22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DVF22t On 29/08/2022 Spot Bond					0.00000	99.89106		0.00	170,000,000	85,000,000	
<b>Total DVF22B SPOT</b>								<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</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 DVF22B</b>										0.00	170,000,000	85,000,000
DVF22 On 24/10/2022 Spot Bond					0.00000	100.60116				0.00	0	
<b>Total DVF22C SPOT</b>										0.00	0	
<b>Total For DVF22C</b>										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.34096				0.00	0	
<b>Total DVF24 SPOT</b>										0.00	0	
<b>Total For DVF24</b>										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.80821				0.00	0	
<b>Total DVF25 SPOT</b>										0.00	0	
<b>Total For DVF25</b>										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.65704				0.00	0	
<b>Total DVF26 SPOT</b>										0.00	0	
<b>Total For DVF26</b>										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.38532				0.00	0	
<b>Total DVF27 SPOT</b>										0.00	0	
<b>Total For DVF27</b>										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.17628				0.00	0	
<b>Total DVFB25 SPOT</b>										0.00	0	
<b>Total For DVFB25</b>										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.36428				0.00	0	
<b>Total DVFB26 SPOT</b>										0.00	0	
<b>Total For DVFB26</b>										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.34370				0.00	0	
<b>Total DVFB27 SPOT</b>										0.00	0	
<b>Total For DVFB27</b>										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.21791				0.00	0	
<b>Total DVFB28 SPOT</b>										0.00	0	
<b>Total For DVFB28</b>										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.36485				0.00	0	
<b>Total DVFB29 SPOT</b>										0.00	0	
<b>Total For DVFB29</b>										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.42782				0.00	0	
<b>Total DVFB30 SPOT</b>										0.00	0	
<b>Total For DVFB30</b>										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.12722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			5.48500	103.26118	5.48500	103.24591			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>	
ECN24 On 14/03/2024 Spot Bond			6.92000	108.40544	6.92000	108.38507			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			5.22000	110.06480	5.22000	110.03414			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			5.04000	98.09142	5.04000	98.06480			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	138.39874	2.25000	138.37147			0.00	0	
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.13000	146.33390	4.13000	146.29743			0.00	0	
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.10300	132.67819	4.10300	132.64522		164,120,000,000.00		40,000,000	40,000,000
<b>Total EL29 SPOT</b>								<b>164,120,000,000.00</b>		<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For EL29</b>								<b>164,120,000,000.00</b>		<b>40,000,000</b>	<b>40,000,000</b>
EL30 On 29/07/2030 Spot Bond			4.14500	129.65309	4.14500	129.62097			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			4.91000	112.00448	4.91000	111.97439			0.00	0	
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.01000	100.25673	5.01000	100.22959			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	138.39874	2.25000	138.37147			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	182.03979				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	179.12468				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	138.66308				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	137.55784				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	135.39729				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	125.80591				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>	
ELN011 On 22/04/2022 Spot Bond					0.00000	127.10159				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>	
ELN013 On 15/04/2024 Spot Bond					0.00000	121.77386				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	123.81144				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			10.00500	100.80175	10.00500	100.77457				0.00	0	30,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000.00</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 EMM03</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
EMM04 On 16/05/2028 Spot Bond			11.92500	11.92500	11.92500	93.00334			0.00	0	
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.97500	11.97500	11.97500	97.44898			0.00	0	666,666,60
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			10.07000	10.07000	10.07000	104.73307			0.00	0	
<b>Total EMM06 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>									<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			10.07000	10.07000	10.07000	105.05876		6,042,000,000,000.00	600,000,000		
<b>Total EMM07 SPOT</b>								<b>6,042,000,000,000.00</b>	<b>600,000,000</b>		
<b>Total For EMM07</b>								<b>6,042,000,000,000.00</b>	<b>600,000,000</b>		
EMM07 On 17/07/2032 Spot Bond			11.98500	11.98500	11.98500	78.46369			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			11.24500	11.24500	11.24500	102.99103			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			11.98500	11.98500	11.98500	97.86631			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>	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.90708			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	99.88588			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>	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.15380			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>	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.12249			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>	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.27774			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.95309				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	100.00014				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	99.87822				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>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.11193				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>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.23614				0.00	136,400,000	68,200,000
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>136,400,000</b>	<b>68,200,000</b>
<b>Total For EPFC50</b>										<b>0.00</b>	<b>136,400,000</b>	<b>68,200,000</b>
EQT002 On 03/06/2022 Spot Bond					0.00000	99.94368				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	99.94201				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.60021				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.25218				0.00	170,000,000	85,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.38788				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	100.98813				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT008 On 08/10/2024 Spot Bond					0.00000	100.74733				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.19585				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.20729				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.14475				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>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.13655				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>	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.15779				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>	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.13818				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>	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.14633				0.00	1,052,000,000	263,000,000
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>1,052,000,000</b>	<b>263,000,000</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>1,052,000,000</b>	<b>263,000,000</b>
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.13398				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>	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.13003				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>	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.15448				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			6.24000	107.58043	6.24000	107.56246				0.00	0	3,980,000,000
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,980,000,000</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 ES23</b>									<b>0.00</b>	<b>0</b>	<b>3,980,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.45236	10.00000	103.42492			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			9.07000	96.95707	9.07000	96.93345		10,862,685,500,000.00		1,197,650,000	5,120,825,00
<b>Total ES26 SPOT</b>								<b>10,862,685,500,000.00</b>		<b>1,197,650,000</b>	<b>5,120,825,00</b>
<b>Total For ES26</b>								<b>10,862,685,500,000.00</b>		<b>1,197,650,000</b>	<b>5,120,825,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.25587	7.85000	101.23446			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.50500	76.04791	11.53500	75.86892		5,133,096,111,000.00		446,162,200	6,790,081,10
<b>Total ES33 SPOT</b>								<b>5,133,096,111,000.00</b>		<b>446,162,200</b>	<b>6,790,081,10</b>
<b>Total For ES33</b>								<b>5,133,096,111,000.00</b>		<b>446,162,200</b>	<b>6,790,081,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.55779	7.50000	101.53714			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			11.95000	74.65547	11.98500	74.42506		3,299,003,040,000.00		276,067,200	1,352,283,60
<b>Total ES42 SPOT</b>								<b>3,299,003,040,000.00</b>		<b>276,067,200</b>	<b>1,352,283,60</b>
<b>Total For ES42</b>								<b>3,299,003,040,000.00</b>		<b>276,067,200</b>	<b>1,352,283,60</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.82669	8.50000	100.80363			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	101.17505			0.00	0	
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.02899			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	101.11381			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	100.19663			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	100.10730			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.17225				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	100.18168				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.44788				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	100.91939				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	100.11695				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	100.34683				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.37286				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	101.33600				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>	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.42176				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.83807				0.00	1,000,000,000	1,000,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	103.82540			0.00	0	
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.07554			0.00	12,000,000	18,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>12,000,000</b>	<b>18,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>12,000,000</b>	<b>18,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.43685			0.00	68,000,000	34,000,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>68,000,000</b>	<b>34,000,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>68,000,000</b>	<b>34,000,000</b>
FRB27 On 03/06/2026 Spot Bond			8.59000	105.79615	8.59000	105.77184			0.00	0	2,500,000,000
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	103.08239			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	102.57812			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			8.57000	99.43514	8.57000	99.41222			0.00	0	
<b>Total FRB30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>									<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.07815			0.00	0	2,500,000,000
<b>Total FRB31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For FRB31</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.37156	1.96000	176.33808		252,840,000,000.00		129,000,000	64,500,000
<b>Total FRBI22 SPOT</b>								<b>252,840,000,000.00</b>		<b>129,000,000</b>	<b>64,500,000</b>
<b>Total For FRBI22</b>								<b>252,840,000,000.00</b>		<b>129,000,000</b>	<b>64,500,000</b>
FRBI23 On 07/12/2023 Spot Bond			2.51000	314.06998	2.51000	314.00579			0.00	0	
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	153.11030			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			3.94000	201.23582	3.94000	201.18684		133,960,000,000,000.00		34,000,000,000	17,000,000,000
<b>Total FRBI28 SPOT</b>								<b>133,960,000,000,000.00</b>		<b>34,000,000,000</b>	<b>17,000,000,000</b>
<b>Total For FRBI28</b>								<b>133,960,000,000,000.00</b>		<b>34,000,000,000</b>	<b>17,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRBI28</b>										13,960,000,000.00	34,000,000,000	17,000,000,000
FRBI29 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	106.09920				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	219.47044				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			5.27500	92.98346	5.27500	92.95750				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.24000	94.99982	5.24000	94.97352				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>	
FRBZ02 On 28/10/2024 Spot Bond			7.32000	7.32000	7.32000	81.31356				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>	
FRBZ03 On 10/12/2024 Spot Bond			7.39000	7.39000	7.39000	80.47429				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>	
FRC169 On 31/01/2025 Spot Bond			4.43500	4.43500	4.43500	147.30492				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>	
FRC178 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>	
FRC181 On 06/08/2023 Spot Bond					0.00000	96.32119				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>	
FRC221 On 31/01/2022 Spot Bond			2.61000	176.17769	2.61000	176.14113				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>	
FRC233 On 31/01/2022 Spot Bond			3.47000	175.92182	3.47000	175.88121				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>	
FRC253 On 14/03/2022 Spot Bond					0.00000	101.18043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC252 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>	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.23140				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>	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.72272				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>	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.46882				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>	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.15219				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>	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.10828				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>	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.21899				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>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.88312				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>	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.34065				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>	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.10229				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>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.84420				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	101.06034				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(O)n 20/06/2022 Spot Bond					0.00000	101.81975				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.18652				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.19033				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.53223				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.06558				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.34224				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	99.98141				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.31857				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>	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.00004				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.38183				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	101.03737				0.00	0	
<b>Total FRC309 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 FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.19595				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.31445				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.91598				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.25238				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.47535				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>	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.18066				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>	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.31421				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>	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.47771				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>	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.20912				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>	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.80134				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>	
FRC32 On 20/12/2022 Spot Bond					0.00000	102.02309				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>	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.80818				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.00003				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.27608				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.63752				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.43463				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.66403				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.64611				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>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.57571				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>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.55876				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>	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.06919				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>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.68646				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>	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.41334				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	102.04686				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	100.71278				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.58875				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.53165				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 31/08/2023 Spot Bond					0.00000	99.98335				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.85110				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>	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.59863				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>	
FRC354 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.69136				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>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.60659				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>	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.61132				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>	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.38073				0.00	0	
<b>Total FRC358 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 FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.45437				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.67299				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.48718				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.89326				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.27095				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.22380				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.44436				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.79707				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC367 On 31/05/2024 Spot Bond					0.00000	99.98206				0.00	0	
<b>Total FRC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC367</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.11964				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.12905				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.59896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59611				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.21558				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.01066				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.54985				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.54075				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.07928				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.21549				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/12/2021 Spot Bond					0.00000	100.84792				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>	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.42251				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	175.94764				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			3.19000	3.19000	3.19000	175.96576				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	175.96274				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			4.65000	102.56280	4.65000	102.53580				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			4.89000	112.59162	4.89000	112.56150				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.53365				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	101.44915				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	101.13292				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.83900				0.00	1,272,000,000	1,136,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>1,272,000,000</b>	<b>1,136,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>1,272,000,000</b>	<b>1,136,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.79623				0.00	40,000,000	40,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.92354				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.25805				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	100.95111				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	101.02337				0.00	0	
<b>Total FRJ29 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 FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.96776				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	100.24846				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.86000	4.86000	4.86000	112.98791				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.03930				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.45128				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>	
FRS10 On 31/01/2038 Spot Bond			5.00000	111.04448	5.00000	111.01444				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.91000	218.28933	4.91000	218.23061				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.14000	109.11220	5.14000	109.08229				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	217.60778				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.98500	149.34409	3.98500	149.30771				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	131.00396	3.70500	130.97305				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			4.94000	111.88518	4.94000	111.85510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.06000	215.19628	5.06000	215.13753				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			5.11000	214.17689	5.11000	214.11815				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.51500	121.46681	3.51500	151.43412				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.14000	213.56803	5.14000	213.50930				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			5.14000	109.11220	5.14000	109.08229				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>	
FRS125 On 31/03/2028 Spot Bond			4.63000	193.47218	4.63000	193.42149				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			5.89000	99.42612	5.89000	99.39690				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>	
FRS128 On 31/03/2028 Spot Bond			4.52000	194.68662	4.52000	194.63620				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>	
FRS130 On 31/03/2028 Spot Bond			4.58000	194.02312	4.58000	193.97255				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			5.65000	203.52747	5.65000	203.46873				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>	
FRS133 On 31/01/2038 Spot Bond			5.84000	100.03851	5.84000	100.00924				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS135 On 31/01/2038 Spot Bond			5.14000	5.14000	5.14000	109.08229				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			5.12000	109.38574	5.12000	109.35582				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			4.39000	196.13311	4.39000	196.08299				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.42000	207.98399	5.42000	207.92524				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			4.52000	194.68662	4.52000	194.63620				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			4.52000	194.68662	4.52000	194.63620				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			3.92100	201.45459	3.92100	201.40564				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			4.28500	148.00618	4.28500	147.96895				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			2.31000	176.26712	2.31000	176.23198				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			4.87000	190.85243	4.87000	190.80121				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			4.91000	190.41976	4.91000	190.36845				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			4.25500	148.13932	4.25500	148.10220				0.00	0	
<b>Total FRS151 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 FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			4.38500	196.18899	4.38500	196.13888				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>	
FRS15: On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	190.26043				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>	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.33313				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.59788				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.66074				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	101.07576				0.00	1,148,000,000	287,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>1,148,000,000</b>	<b>287,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>1,148,000,000</b>	<b>287,000,000</b>
FRS18: On 27/09/2025 Spot Bond					0.00000	101.04177				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	217.88691				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	157.08196				0.00	0	6,064,500
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,064,500</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>6,064,500</b>
FRS18: On 23/01/2024 Spot Bond					0.00000	199.93176				0.00	0	30,086,700
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,086,700</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>30,086,700</b>
FRS19: On 19/06/2026 Spot Bond					0.00000	52.77305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.29798				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.34683				0.00	832,000,000	208,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>832,000,000</b>	<b>208,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>832,000,000</b>	<b>208,000,000</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.23269				0.00	860,000,000	215,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>860,000,000</b>	<b>215,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>860,000,000</b>	<b>215,000,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	100.04499				0.00	1,136,000,000	284,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>1,136,000,000</b>	<b>284,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>1,136,000,000</b>	<b>284,000,000</b>
FRS201 On 14/10/2025 Spot Bond					0.00000	100.69494				0.00	904,000,000	226,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>904,000,000</b>	<b>226,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>904,000,000</b>	<b>226,000,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	100.12618				0.00	0	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>	
FRS210 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	0
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.93218				0.00	0	0
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 06/07/2022 Spot Bond					0.00000	101.51992				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 21/12/2027 Spot Bond					0.00000	101.06919				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.79635				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.19611				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS232 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>	
FRS233 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>	
FRS234 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.95068				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.76140				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.63324				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	101.97839				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	78.72244				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	102.03647				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	122.27274				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	100.70265				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	101.00791				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 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>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.36361				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	100.36445				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	104.62357				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	100.36192				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	99.95921				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	121.30738				0.00	0	13,571,40
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,571,40</b>
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	<b>13,571,40</b>
FRS25 On 24/03/2022 Spot Bond					0.00000	102.01590				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	101.48027				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	99.98079				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 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	101.06935				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	121.47877				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	101.07759				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	119.04345				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	101.54620				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	113.75357				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	101.07098				0.00	0	
<b>Total FRS273 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 FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.11517				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	0.00000				0.00	0	
<b>Total FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS27 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>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.35521				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.49881				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>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.54644				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 05/10/2026 Spot Bond					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>	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.79778				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.48755				0.00	0	
<b>Total FRS283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS283</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			9.86000	9.86000	9.86000	100.24317				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			9.86000	9.86000	9.86000	100.24317				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.51224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.64998				0.00	0	
<b>Total FRS287 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS287</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.27553				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	315.21538				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.05000	316.85765	2.05000	316.79682				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	316.79682		412,914,280,000.00		201,421,600	100,710,800	
<b>Total FRS43 SPOT</b>								<b>412,914,280,000.00</b>		<b>201,421,600</b>	<b>100,710,800</b>	
<b>Total For FRS43</b>								<b>412,914,280,000.00</b>		<b>201,421,600</b>	<b>100,710,800</b>	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.49406	1.55000	176.46254				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.49406	1.55000	176.46254				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>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.35103				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			4.84000	104.29142	4.84000	104.26365				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			4.43000	70.66148	4.43000	110.17948				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.40500	3.40500	3.40500	151.93698				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	150.66087				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	310.41240				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			5.93000	5.93000	5.93000	104.07695		5,652,476,000,000.00		953,200,000	7,676,600,00	
<b>Total FRX23 SPOT</b>								<b>5,652,476,000,000.00</b>		<b>953,200,000</b>	<b>7,676,600,00</b>	
<b>Total For FRX23</b>								<b>5,652,476,000,000.00</b>		<b>953,200,000</b>	<b>7,676,600,00</b>	
FRX24 On 10/12/2024 Spot Bond			7.17000	109.30096	7.17000	114.64355				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.55000	110.25955	7.55000	110.23734				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			8.02000	107.38193	8.02000	107.35875				0.00	0	
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			8.13000	111.02595	8.13000	111.00151		24,390,000,000,000.00		3,000,000,000	3,000,000,00	
<b>Total FRX27 SPOT</b>								<b>24,390,000,000,000.00</b>		<b>3,000,000,000</b>	<b>3,000,000,00</b>	
<b>Total For FRX27</b>								<b>24,390,000,000,000.00</b>		<b>3,000,000,000</b>	<b>3,000,000,00</b>	
FRX28 On 26/07/2028 Spot Bond			8.58000	111.15655	8.58000	111.13117				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			9.34500	105.48599	9.34500	105.45981				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			9.38500	103.27994	9.38500	103.25420				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			9.60500	107.64818	9.60500	107.62044				0.00	0	60,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
FRX45 On 14/04/2045 Spot Bond			10.76500	77.54323	10.76500	77.52089				0.00	0	
<b>Total FRX45 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 FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.02983				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	100.34305				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	100.10129				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	100.09651				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	100.09973				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	100.10068				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					0.00000	100.53273				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2024 Spot Bond					0.00000	100.56207				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.60045				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.61961				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.08894				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	101.44002				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.09088				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	100.10812				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	100.05514				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	100.06027				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.08288				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.07000	113.44921	4.07000	113.42126				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	100.87186				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.43000	107.69918	6.43000	107.68045		2,572,000,000,000.00		400,000,000	400,000,00	
<b>Total GRT17 SPOT</b>								<b>2,572,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,00</b>	
<b>Total For GRT17</b>								<b>2,572,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,00</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.37968				0.00	2,400,000,000	1,200,000,00
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,00</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,00</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.48513				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.17000	107.07313	7.17000	107.05241				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.60609				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.46253				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	99.85072				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	100.34757				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.57428				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49649				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	101.04222				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.80234				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	99.73509				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	100.00001				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.30611				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	98.18168				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.32532				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.80841				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	100.85685				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.36799				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	99.37383				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	99.67516				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	100.10581				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.88446				0.00	102,000,000	51,000,00
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>102,000,000</b>	<b>51,000,00</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>102,000,000</b>	<b>51,000,00</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	100.52732				0.00	119,000,000	59,500,00
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>119,000,000</b>	<b>59,500,00</b>
<b>Total For GRT47</b>										<b>0.00</b>	<b>119,000,000</b>	<b>59,500,00</b>
GRT48 On 22/04/2026 Spot Bond					0.00000	100.75680				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	100.52135				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.07156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.93218				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	100.19584				0.00	238,000,000	119,000,000
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
<b>Total For H12T2</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
H12T3 On 19/03/2025 Spot Bond					0.00000	101.00881				0.00	238,000,000	119,000,000
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
<b>Total For H12T3</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
H12T4 On 28/09/2022 Spot Bond					0.00000	100.75479				0.00	187,000,000	93,500,000
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>187,000,000</b>	<b>93,500,000</b>
<b>Total For H12T4</b>										<b>0.00</b>	<b>187,000,000</b>	<b>93,500,000</b>
HC5T5 On 31/05/2022 Spot Bond					0.00000	99.98678				0.00	238,000,000	119,000,000
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,000</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.30727				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	99.53231				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	100.91623				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	101.32393				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	101.20837				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	101.20665				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HPF11 On 31/03/2023 Spot Bond					0.00000	100.91748			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	100.86005			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	100.84373			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			2.65000	313.22780	2.65000	313.16260			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			3.00000	3.00000	3.00000	317.90330			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			10.61000	101.24002	10.61000	101.21159			0.00	0	1,030,000,00
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,030,000,00</b>
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	<b>1,030,000,00</b>
HWAY3 On 28/02/2033 Spot Bond			4.98000	77.26599	4.98000	102.13565			0.00	0	10,000,000,00
<b>Total HWAY33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWAY33</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			11.43500	88.60073	11.43500	88.57396		1,401,594,811,000.00	122,570,600	7,354,700,00	
<b>Total HWAY34 SPOT</b>								<b>1,401,594,811,000.00</b>	<b>122,570,600</b>	<b>7,354,700,00</b>	
<b>Total For HWAY34</b>								<b>1,401,594,811,000.00</b>	<b>122,570,600</b>	<b>7,354,700,00</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.10627	100.00000	12.07962			0.00	0	
<b>Total HWAY34/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.53500	87.50537	11.53500	87.47871			0.00	0	5,190,000,00
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,190,000,00</b>
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>5,190,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.10453	100.00000	12.07789			0.00	0	
<b>Total HWAY35/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>									<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.75616			0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For HWF11</b>									<b>0.00</b>	<b>0</b>	<b>15,000,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.55844			0.00	0	
<b>Total HWF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>									<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.00005			0.00	0	
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.83000	154.63083	2.83500	154.57457			130,775,379,928,000.00	46,210,381,600	366,211,000.00
<b>Total I2025 SPOT</b>									<b>10,775,379,928,000.00</b>	<b>46,210,381,600</b>	<b>366,211,000.00</b>
<b>Total For I2025</b>									<b>10,775,379,928,000.00</b>	<b>46,210,381,600</b>	<b>366,211,000.00</b>
I2029 On 31/03/2029 Spot Bond			3.65000	112.10320	3.60000	112.45330			165,361,060,000,000.00	45,304,400,000	292,756,001.60
<b>Total I2029 SPOT</b>									<b>15,361,060,000,000.00</b>	<b>45,304,400,000</b>	<b>292,756,001.60</b>
<b>Total For I2029</b>									<b>15,361,060,000,000.00</b>	<b>45,304,400,000</b>	<b>292,756,001.60</b>
I2033 On 28/02/2033 Spot Bond			4.11000	108.10225	4.15000	107.65358			172,200,650,124,000.00	41,897,968,400	203,879,529.40
<b>Total I2033 SPOT</b>									<b>172,200,650,124,000.00</b>	<b>41,897,968,400</b>	<b>203,879,529.40</b>
<b>Total For I2033</b>									<b>172,200,650,124,000.00</b>	<b>41,897,968,400</b>	<b>203,879,529.40</b>
I2038 On 31/01/2038 Spot Bond			4.24500	122.20100	4.24000	122.24864			34,639,200,000,000.00	8,160,000,000	420,480,863.40
<b>Total I2038 SPOT</b>									<b>14,639,200,000,000.00</b>	<b>8,160,000,000</b>	<b>420,480,863.40</b>
<b>Total For I2038</b>									<b>14,639,200,000,000.00</b>	<b>8,160,000,000</b>	<b>420,480,863.40</b>
I2046 On 31/03/2046 Spot Bond			4.25500	109.83273	4.27500	109.43826			116,263,882,108,000.00	27,324,061,600	269,829,385.90
<b>Total I2046 SPOT</b>									<b>16,263,882,108,000.00</b>	<b>27,324,061,600</b>	<b>269,829,385.90</b>
<b>Total For I2046</b>									<b>16,263,882,108,000.00</b>	<b>27,324,061,600</b>	<b>269,829,385.90</b>
I2050 On 31/12/2050 Spot Bond			4.23000	113.69849	4.24000	113.46128			118,382,049,000,000.00	27,986,300,000	296,452,607.60
<b>Total I2050 SPOT</b>									<b>18,382,049,000,000.00</b>	<b>27,986,300,000</b>	<b>296,452,607.60</b>
<b>Total For I2050</b>									<b>18,382,049,000,000.00</b>	<b>27,986,300,000</b>	<b>296,452,607.60</b>
IBL101 On 24/05/2022 Spot Bond			6.32500	6.32500	6.32500	101.44361			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	100.00306			0.00	1,942,600,000	1,221,300.00
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>1,942,600,000</b>	<b>1,221,300.00</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>1,942,600,000</b>	<b>1,221,300.00</b>
IBL109 On 07/12/2023 Spot Bond			2.77000	312.50822	2.77000	312.44214			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	100.13855			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.65092				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	100.30848				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	100.36817				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	100.67188				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	100.03560				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>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.59595				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	100.22117				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	101.22555				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	100.69023				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	100.10762				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.71720				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.28616				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.22653				0.00	508,000,000	127,000,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>508,000,000</b>	<b>127,000,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>508,000,000</b>	<b>127,000,000</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.09736				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	100.24498				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	101.05653				0.00	1,188,000,000	297,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>1,188,000,000</b>	<b>297,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>1,188,000,000</b>	<b>297,000,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.86235				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.04843				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	100.05054				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	97.36927				0.00	20,000,000,000	20,000,000,000
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For IBL150</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>
IBL154 On 19/11/2025 Spot Bond					0.00000	100.13483				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	100.49131				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	100.45857				0.00	0	
<b>Total IBL156 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 IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.47441				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	100.28225				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.38255				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	100.23840				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	100.72055				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	100.63345				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.11169				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	100.11703				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.53140				0.00	0	
<b>Total IBL177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL177</b>										<b>0.00</b>	<b>0</b>	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.55086				0.00	2,400,000,000	1,200,000,000
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>2,400,000,000</b>	<b>1,200,000,000</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	100.05184				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	100.05379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.17542				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	101.05530				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	101.09360				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.70689				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.60103				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.34121				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.28449				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.24359				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	176.43824				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.03000	109.41328	7.03000	109.39273				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.90000	176.38948	1.90000	176.35628				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.40000	104.53073	5.40000	104.51533				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.05934				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			9.09500	101.32088	9.09500	101.29598				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			10.52500	104.64898	10.52500	104.76898				0.00	0	90,000,00
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.24655				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			9.69000	104.18324	9.69000	109.54794				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	99.75161				0.00	500,000,000	250,000,00
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.25978				0.00	0	500,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.85430				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.28251				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>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.04877				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>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.87212				0.00	0	
<b>Total IDCG19 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 IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.95138				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.72227				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.53989				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.09586				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			8.42000	100.55413	8.42000	104.88067				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>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.33271				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	104.67430				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.14286				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	98.07415				0.00	8,000,000,000	2,000,000,000
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>2,000,000,000</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	103.94155				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	100.65330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.11292				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	100.99761				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	101.01617				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	100.97652				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	101.29737				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>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.32719				0.00	620,000,000	155,000,000
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>620,000,000</b>	<b>155,000,000</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>620,000,000</b>	<b>155,000,000</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.64617				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	100.26710				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	100.27228				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	100.90475				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.50171				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.87990				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	101.14350				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>	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.21905				0.00	0	
<b>Total IPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC36</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.10434				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	100.90366	2.75000	100.89609				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			5.28000	186.47032	5.28000	186.41822				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	102.29548				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			3.05000	3.05000	3.05000	176.00805				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>	
IV044 On 31/01/2022 Spot Bond					0.00000	100.55609				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			2.65900	176.16308	2.65900	176.12630				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.84644				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	104.80782				0.00	0	
<b>Total IV050 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 IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.18000	187.52842	5.18000	187.47652				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			6.82500	99.88794	6.82500	99.86928				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	100.19916				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.04823				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	99.94150				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	100.30132				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.34420				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	100.97504				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	101.26982				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	101.25738				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	101.52254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.29263				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>	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.13295				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	99.89563				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	100.93573				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	100.78591				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	100.21765				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	101.36145				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	101.21194				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	103.26855	7.40000	103.24805				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	0.00000				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	99.95008				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	100.15356				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	101.11329				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.38253	7.23000	102.36277				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	100.84675				0.00	323,000,000	161,500,00
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>323,000,000</b>	<b>161,500,00</b>
<b>Total For IVC196</b>										<b>0.00</b>	<b>323,000,000</b>	<b>161,500,00</b>
IVC198 On 13/08/2026 Spot Bond					0.00000	100.22641				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	100.04339				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	101.85576	7.45000	101.83519				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	101.47093				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	110.44362	3.91012	104.38052				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.53352				0.00	0	
<b>Total IVC203 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 IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.11702				0.00	238,000,000	119,000,00
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,00</b>
<b>Total For IVC204</b>										<b>0.00</b>	<b>238,000,000</b>	<b>119,000,00</b>
IVC205 On 29/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC207 On 17/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,00	5,000,000,00
<b>Total IVC207 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
<b>Total For IVC207</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	<b>5,000,000,00</b>
IVZ067 On 25/11/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
<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			4.20000	4.20000	4.20000	99.90803				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			4.20000	4.20000	4.20000	99.82769				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			4.20000	4.20000	4.20000	99.75894				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			4.25000	4.25000	4.25000	99.50181				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			4.25000	4.25000	4.25000	99.42118				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>	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.25167				0.00	0	
<b>Total IVZ073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ073</b>										<b>0.00</b>	<b>0</b>	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.17050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ074</b>										<b>0.00</b>	<b>0</b>	
IVZ075 On 30/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.93101				0.00	0	
<b>Total IVZ075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ075</b>										<b>0.00</b>	<b>0</b>	
IVZ077 On 24/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		35,000,000,000	35,000,000,000	
<b>Total IVZ077 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>35,000,000,000</b>	<b>35,000,000,000</b>	
<b>Total For IVZ077</b>								<b>10,000,000,000,000.00</b>		<b>35,000,000,000</b>	<b>35,000,000,000</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	101.32414				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.55170				0.00	1,133,400,000	329,700,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>1,133,400,000</b>	<b>329,700,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>1,133,400,000</b>	<b>329,700,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.13886				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	100.57881				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.84585				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	100.68759				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	100.63457				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	100.81209				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.46502				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	101.13984				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	101.14392				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	101.29714				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			9.17000	120.53841	9.17000	120.50856				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	101.34929				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			6.82000	104.30429	6.82000	104.28507				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	101.71031				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.63288				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	101.98229				0.00	194,000,000	97,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>194,000,000</b>	<b>97,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>194,000,000</b>	<b>97,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.58499				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	100.80952				0.00	0	
<b>Total LGL11 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 LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.35396				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	99.81966				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	100.10635				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	100.10920				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	100.06582				0.00	580,000,000	290,000,000
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>580,000,000</b>	<b>290,000,000</b>
MBF06 On 30/09/2022 Spot Bond					0.00000	101.00332				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.11858				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 28/05/2022 Spot Bond					0.00000	99.99021				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>	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.32146				0.00	391,000,000	195,500,000
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>391,000,000</b>	<b>195,500,000</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>391,000,000</b>	<b>195,500,000</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.93133				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>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.83310				0.00	68,000,000	34,000,000
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>68,000,000</b>	<b>34,000,000</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>68,000,000</b>	<b>34,000,000</b>
MBP04 On 23/02/2023 Spot Bond					0.00000	100.08460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.42086				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.24059				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.14147				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.03873				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.81005				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>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.82726				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.27380				0.00	68,000,000	534,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>68,000,000</b>	<b>534,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>68,000,000</b>	<b>534,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.25538				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	100.79805				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			8.42000	8.42000	8.42000	112.32231				0.00	0	60,000,000
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
MMIG0 On 12/08/2022 Spot Bond			6.29400	106.31029	6.29400	106.29238				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.79213				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	102.17906				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	102.07623				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			9.07000	105.25849	9.07000	105.23298				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	102.22605				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			9.32000	94.41784	9.32000	94.89415				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	101.44813				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.37580				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	102.06471				0.00	6,462,500,000	2,517,500,000
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>6,462,500,000</b>	<b>2,517,500,000</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>6,462,500,000</b>	<b>2,517,500,000</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.67490				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	100.56625				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	100.28934				0.00	0	
<b>Total MTN14 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 MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.25165				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	99.87891				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	100.53394				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	98.31223				0.00	32,132,400	16,066,200
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>32,132,400</b>	<b>16,066,200</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>32,132,400</b>	<b>16,066,200</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	99.88374				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	99.68191				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	103.05703				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.49830				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			9.01500	100.22743	9.01500	100.20342				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.54027				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	101.04653				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.28933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.79554				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	101.05992				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	101.34560				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.66013				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	100.77552				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.11053				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	100.11809				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	100.11802				0.00	68,000,000	34,000,00
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>68,000,000</b>	<b>34,000,00</b>
<b>Total For MWAR06</b>										<b>0.00</b>	<b>68,000,000</b>	<b>34,000,00</b>
MWAR( On 22/11/2024 Spot Bond					0.00000	100.07460				0.00	119,000,000	59,500,00
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>119,000,000</b>	<b>59,500,00</b>
<b>Total For MWAR07</b>										<b>0.00</b>	<b>119,000,000</b>	<b>59,500,00</b>
N6D26 On 20/03/2026 Spot Bond					0.00000	101.51873				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	101.10432				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 20/03/2026 Spot Bond					0.00000	101.42912				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	104.90003				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	100.95709				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	101.23801				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	101.47673				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	101.69619				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			6.62500	101.75854	6.62500	101.74022			53,000,000,000.00	8,000,000,000	2,000,000,000	
<b>Total NAM01 SPOT</b>									<b>53,000,000,000.00</b>	<b>8,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For NAM01</b>									<b>53,000,000,000.00</b>	<b>8,000,000,000</b>	<b>2,000,000,000</b>	
NAM03 On 01/08/2023 Spot Bond			6.91000	108.18090	6.91000	108.16094			0.00	0	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.95000	105.47929	9.95000	105.45145			0.00	0	0	
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.52674			0.00	0	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.51263			0.00	0	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.41079			0.00	0	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.70029			0.00	634,000,000	317,000,000
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>634,000,000</b>	<b>317,000,000</b>
<b>Total For NBG04G</b>									<b>0.00</b>	<b>634,000,000</b>	<b>317,000,000</b>
NBG05 On 25/10/2024 Spot Bond					0.00000	100.45337			0.00	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.40566			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			6.47500	108.77313	6.47500	108.75398			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			5.77500	103.20300	5.77500	103.18686			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			7.53200	108.13953	7.53200	108.11781		903,840,000,000.00	120,000,000	60,000,000	
<b>Total NBK16A SPOT</b>								<b>903,840,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
<b>Total For NBK16A</b>								<b>903,840,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			8.57000	106.01328	8.57000	105.98884		0.00	0		
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>		
NBK19 On 01/06/2022 Spot Bond			6.30500	101.59931	6.30500	101.58208		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			7.66500	110.07340	7.66500	110.05078		0.00	0		
<b>Total NBK20A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK20A</b>								<b>0.00</b>	<b>0</b>		
NBK21 On 21/07/2027 Spot Bond			8.89500	111.35668	8.89500	111.33035		0.00	0		
<b>Total NBK21A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK21A</b>								<b>0.00</b>	<b>0</b>		
NBK22 On 19/11/2022 Spot Bond			5.40000	104.65677	5.40000	104.64136		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			7.61800	110.65769	7.61800	110.63485		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.59500	111.07709	8.59500	111.05127				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.22878				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			5.89000	5.89000	5.89000	108.51914			2,356,000,000,000.00		400,000,000	400,000,00
<b>Total NBK25A SPOT</b>									<b>2,356,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,00</b>
<b>Total For NBK25A</b>									<b>2,356,000,000,000.00</b>		<b>400,000,000</b>	<b>400,000,00</b>
NBK25 On 12/02/2025 Spot Bond					0.00000	102.31793				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	38.84724	100.00000	38.76032				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	103.09618				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.90500	108.69867	8.90500	108.67251				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			6.03000	109.49515	6.03000	109.47747				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			8.09500	112.65540	8.09500	112.63111				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.26000	109.47430	6.26000	109.45596				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			5.98000	106.74059	5.98000	106.72322				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	101.32460				0.00	136,000,000	68,000,000
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,000</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,000</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	101.75606				0.00	440,000,000	220,000,000
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
<b>Total For NBK35B</b>										<b>0.00</b>	<b>440,000,000</b>	<b>220,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.85908				0.00	7,312,000,000	6,968,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>7,312,000,000</b>	<b>6,968,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>7,312,000,000</b>	<b>6,968,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.74500	10.74500	10.74500	74.28713				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.21875				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>	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.30490				0.00	588,000,000	147,000,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>588,000,000</b>	<b>147,000,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>588,000,000</b>	<b>147,000,000</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	101.63761				0.00	32,400,000	1,566,200,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>32,400,000</b>	<b>1,566,200,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>32,400,000</b>	<b>1,566,200,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.77161				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	101.15086				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.48599				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.88641				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	101.14463				0.00	0	
<b>Total NBK50B 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 NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51 On 21/02/2022 Spot Bond					0.00000	100.13802				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>	
NBK52 On 21/02/2024 Spot Bond					0.00000	100.72104				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>	
NBK53 On 21/02/2026 Spot Bond					0.00000	100.64516				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>	
NBK54 On 21/02/2029 Spot Bond					0.00000	100.75654				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.41218				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.34369				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.47910				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.80106				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.20552				0.00	136,000,000	68,000,000
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,000</b>
<b>Total For NBK59</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,000</b>
NBK6 On 24/02/2025 Spot Bond					0.00000	100.39242				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.13187				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.53255				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.62523				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	101.08522				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			9.91500	103.56168	9.91500	103.53399				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	101.07567				0.00	0	
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			9.95000	103.11504	9.95000	103.08738				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	101.08522				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	101.10038				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	101.11949				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	101.25767				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	101.25767				0.00	640,000,000	320,000,000
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>320,000,000</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 NDAL03</b>										0.00	640,000,000	320,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NEDT1B SPOT</b>										0.00	0	
<b>Total For NEDT1B</b>										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.05218				0.00	0	
<b>Total NGL01G SPOT</b>										0.00	0	
<b>Total For NGL01G</b>										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.24745				0.00	0	
<b>Total NGL02 SPOT</b>										0.00	0	
<b>Total For NGL02</b>										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.13120				0.00	0	
<b>Total NGL03 SPOT</b>										0.00	0	
<b>Total For NGL03</b>										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.21664				0.00	0	
<b>Total NGL04 SPOT</b>										0.00	0	
<b>Total For NGL04</b>										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.40741				0.00	874,975,600	437,487,800
<b>Total NGL05 SPOT</b>										0.00	874,975,600	437,487,800
<b>Total For NGL05</b>										0.00	874,975,600	437,487,800
NGL06 On 01/12/2023 Spot Bond					0.00000	100.05939				0.00	0	
<b>Total NGL06 SPOT</b>										0.00	0	
<b>Total For NGL06</b>										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.99278				0.00	0	
<b>Total NGL07 SPOT</b>										0.00	0	
<b>Total For NGL07</b>										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.96098				0.00	900,000,000	225,000,000
<b>Total NGL08 SPOT</b>										0.00	900,000,000	225,000,000
<b>Total For NGL08</b>										0.00	900,000,000	225,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	102.28563				0.00	0	
<b>Total NGL09 SPOT</b>										0.00	0	
<b>Total For NGL09</b>										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.53271				0.00	80,000,000	40,000,000
<b>Total NGLT1A SPOT</b>										0.00	80,000,000	40,000,000
<b>Total For NGLT1A</b>										0.00	80,000,000	40,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.01351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.38187				0.00	2,040,000,000	680,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>2,040,000,000</b>	<b>680,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>2,040,000,000</b>	<b>680,000,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.10186				0.00	0	15,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	102.96558				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	103.30856				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	103.68046				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.11821				0.00	25,600,000	324,104,200
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>25,600,000</b>	<b>324,104,200</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>25,600,000</b>	<b>324,104,200</b>
NGT10 On 04/11/2026 Spot Bond					0.00000	100.51430				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.84553				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	101.68194				0.00	187,000,000	93,500,000
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>187,000,000</b>	<b>93,500,000</b>
<b>Total For NHM007</b>										<b>0.00</b>	<b>187,000,000</b>	<b>93,500,000</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	101.58968				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	101.18649				0.00	0	261,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>261,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>261,000,000</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
NHM01 On 13/06/2022 Spot Bond					0.00000	101.58011				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 13/12/2024 Spot Bond					0.00000	101.46958				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	100.36016				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	102.92737				0.00	550,000,000	500,000,000
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>550,000,000</b>	<b>500,000,000</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>550,000,000</b>	<b>500,000,000</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	100.41314				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.70656				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			148,300,000,000,000.00	1,483,000,000	24,500,000,000	
<b>Total NHM021 SPOT</b>									<b>18,300,000,000,000.00</b>	<b>1,483,000,000</b>	<b>24,500,000,000</b>	
<b>Total For NHM021</b>									<b>18,300,000,000,000.00</b>	<b>1,483,000,000</b>	<b>24,500,000,000</b>	
NI202 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	214.11815			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			3.89000	3.89000	3.89000	201.76324			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			3.59000	3.59000	3.59000	151.09240			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			3.89500	3.89500	3.89500	110.25209			0.00	0		
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>		
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	111.15403				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			3.69500	3.69500	3.69500	150.61554				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	205.02113	3.45000	204.97403				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			3.49500	3.49500	3.49500	151.52541				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			3.53500	3.53500	3.53500	205.91022				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			3.68000	204.25305	3.68000	204.20476				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			5.10500	109.59144	5.10500	109.56150				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.94059				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.18120				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	99.28746				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	135.33269				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	100.54423				0.00	868,000,000	217,000,00

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 NN022 SPOT</b>										<b>0.00</b>	<b>868,000,000</b>	<b>217,000,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>868,000,000</b>	<b>217,000,000</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.72525				0.00	1,048,000,000	262,000,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>1,048,000,000</b>	<b>262,000,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>1,048,000,000</b>	<b>262,000,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.22351				0.00	0	0
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN03 On 23/11/2023 Spot Bond					0.00000	100.09453				0.00	0	0
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN034 On 06/02/2026 Spot Bond					0.00000	99.67691				0.00	1,168,000,000	292,000,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>1,168,000,000</b>	<b>292,000,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>1,168,000,000</b>	<b>292,000,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.40835				0.00	0	0
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN037 On 28/02/2023 Spot Bond					0.00000	125.23336				0.00	0	0
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN039 On 06/03/2027 Spot Bond					0.00000	100.27258				0.00	0	0
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	100.11235				0.00	0	0
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN040 On 06/03/2026 Spot Bond					0.00000	100.74700				0.00	1,264,000,000	316,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>1,264,000,000</b>	<b>316,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>1,264,000,000</b>	<b>316,000,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	151.00350				0.00	0	0
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN046 On 13/05/2027 Spot Bond					0.00000	100.22363				0.00	0	0
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN046</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
NN048 On 03/03/2023 Spot Bond					0.00000	150.78504				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	151.99081				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	101.16887				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	129.56986				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	98.22484				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	96.45280				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	90.82031				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.61335				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	101.23204				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	102.88538				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	99.64293				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	100.56487				0.00	0	
<b>Total NN096 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 NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.20708				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	100.11634				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	101.11973				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	99.89425				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	101.15538				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	101.11973				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.68510				0.00	680,000,000	340,000,000
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
<b>Total For NN114</b>										<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
NN115 On 13/10/2023 Spot Bond					0.00000	100.91326				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	100.75683				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.64192				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	100.46924				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 24/06/2025 Spot Bond					0.00000	136.28000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF013 On 24/06/2025 Spot Bond					0.00000	132.52000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF014 On 15/07/2025 Spot Bond					0.00000	138.63000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	136.92000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	135.40748				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 01/08/2022 Spot Bond					0.00000	116.91531				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.78816				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 19/04/2022 Spot Bond					0.00000	120.46471				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>	
NNF029 On 01/08/2022 Spot Bond					0.00000	116.91531				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 29/12/2021 Spot Bond					0.00000	100.81033				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>	
NNF039 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.82430				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04( On 04/08/2026 Spot Bond					0.00000	107.29300				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 05/05/2022 Spot Bond					0.00000	100.27343				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>	
NNF05( On 22/02/2022 Spot Bond					0.00000	104.07163				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>	
NNF05( On 30/11/2021 Spot Bond					0.00000	101.18775				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>	
NNF05( On 08/12/2021 Spot Bond					0.00000	99.87933				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>	
NNF05( On 13/12/2021 Spot Bond					0.00000	100.97147				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>	
NNF05( On 22/03/2022 Spot Bond					0.00000	100.91766				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>	
NNF05( On 22/03/2022 Spot Bond					0.00000	100.91286				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>	
NNF05( On 22/03/2022 Spot Bond					0.00000	100.91286				0.00	0	
<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	102.01137				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	100.84462				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	100.82522				0.00	0	
<b>Total NNF061 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 NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.83350				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	100.99085				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					0.00000	100.63907				0.00	0	
<b>Total NNF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF064</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.63907				0.00	0	
<b>Total NNF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF065</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 31/10/2022 Spot Bond					0.00000	100.47477				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 14/02/2022 Spot Bond					0.00000	100.22929				0.00	0	
<b>Total NNF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF067</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 17/02/2022 Spot Bond					0.00000	100.15955				0.00	0	
<b>Total NNF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF068</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 18/02/2022 Spot Bond					0.00000	100.14716				0.00	0	
<b>Total NNF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF069</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.09781				0.00	0	
<b>Total NNF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF070</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.09781				0.00	0	
<b>Total NNF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF071</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 23/02/2022 Spot Bond					0.00000	100.08384				0.00	0	
<b>Total NNF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF072</b>										<b>0.00</b>	<b>0</b>	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.09781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total NNF073 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NNF073</b>									<b>0.00</b>	<b>0</b>	
NNF07 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000
<b>Total NNF074 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>
<b>Total For NNF074</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.36818			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	84.86512			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	100.10943			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	100.10971			0.00	0	
<b>Total NQ1A27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>									<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.10134			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	100.08352			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	110.50709			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	100.11730			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	100.11246			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	100.09197			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.52312				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	100.09479				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			6.98000	105.60517	6.98000	105.58516				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			2.98000	199.13414	2.98000	199.09091				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			10.47000	108.67890	10.47000	108.64861			558,794,370,000.00	53,371,000	526,685,50	
<b>Total NRA028 SPOT</b>									<b>558,794,370,000.00</b>	<b>53,371,000</b>	<b>526,685,50</b>	
<b>Total For NRA028</b>									<b>558,794,370,000.00</b>	<b>53,371,000</b>	<b>526,685,50</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.55059	100.00000	12.52281			0.00	0		
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.11152				0.00	580,000,000	145,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>580,000,000</b>	<b>145,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>580,000,000</b>	<b>145,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.50157				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	100.18809				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	101.06147				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.07613				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	100.93871				0.00	0	
<b>Total NTC29 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 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	101.20857			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	101.39447			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	101.03749			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	99.88797			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			6.27000	103.22717	6.27000	103.20976		2,006,400,000,000.00		320,000,000	160,000,00
<b>Total OML06 SPOT</b>								<b>2,006,400,000,000.00</b>		<b>320,000,000</b>	<b>160,000,00</b>
<b>Total For OML06</b>								<b>2,006,400,000,000.00</b>		<b>320,000,000</b>	<b>160,000,00</b>
OML07 On 19/03/2025 Spot Bond			8.21300	109.94256	8.21300	109.91811			0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.49500	105.62569	6.49500	105.60704			0.00	0	
<b>Total OML09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>									<b>0.00</b>	<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.62500	111.03264	8.62500	111.00675			0.00	0	665,338,50
<b>Total OML10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>665,338,50</b>
<b>Total For OML10</b>									<b>0.00</b>	<b>0</b>	<b>665,338,50</b>
OML11 On 11/06/2024 Spot Bond					0.00000	101.03226			0.00	119,000,000	59,500,00
<b>Total OML11 SPOT</b>									<b>0.00</b>	<b>119,000,000</b>	<b>59,500,00</b>
<b>Total For OML11</b>									<b>0.00</b>	<b>119,000,000</b>	<b>59,500,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.55591			0.00	0	30,000,00
<b>Total OML12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For OML12</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.95309			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.42170				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.45361				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.07640				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.70053				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.00001				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.00001				0.00	221,000,000	110,500,000
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>221,000,000</b>	<b>110,500,000</b>
<b>Total For PMM56</b>										<b>0.00</b>	<b>221,000,000</b>	<b>110,500,000</b>
PMM57 On 08/10/2023 Spot Bond					0.00000	100.80396				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	100.10918				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	100.12243				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	100.12432				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	100.12621				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186 On 21/12/2026 Spot Bond			8.15000	114.22009	8.17000	114.10878			814,279,540,565,000.00	1,326,905,465,100	1,177,327,799,100
<b>Total R186 SPOT</b>									<b>14,279,540,565,000.00</b>	<b>326,905,465,100</b>	<b>177,327,799,100</b>
<b>Total For R186</b>									<b>14,279,540,565,000.00</b>	<b>326,905,465,100</b>	<b>177,327,799,100</b>
R197 On 07/12/2023 Spot Bond			1.70000	318.99993	1.70000	318.94172			32,980,813,280,000.00	19,400,478,400	94,329,503,900
<b>Total R197 SPOT</b>									<b>12,980,813,280,000.00</b>	<b>19,400,478,400</b>	<b>94,329,503,900</b>
<b>Total For R197</b>									<b>12,980,813,280,000.00</b>	<b>19,400,478,400</b>	<b>94,329,503,900</b>
R202 On 07/12/2033 Spot Bond			4.09000	236.16344	4.11000	235.64896			56,401,100,000,000.00	13,790,000,000	274,270,819,600
<b>Total R202 SPOT</b>									<b>16,401,100,000,000.00</b>	<b>13,790,000,000</b>	<b>274,270,819,600</b>
<b>Total For R202</b>									<b>16,401,100,000,000.00</b>	<b>13,790,000,000</b>	<b>274,270,819,600</b>
R2023 On 28/02/2023 Spot Bond			5.31500	104.84003	5.31000	104.83095			640,386,665,932,000.00	120,486,672,800	1,161,461,967,000
<b>Total R2023 SPOT</b>									<b>10,386,665,932,000.00</b>	<b>120,486,672,800</b>	<b>1,161,461,967,000</b>
<b>Total For R2023</b>									<b>10,386,665,932,000.00</b>	<b>120,486,672,800</b>	<b>1,161,461,967,000</b>
R2030 On 31/01/2030 Spot Bond			9.71000	93.13755	9.74500	92.93145			577,480,083,134,000.00	2,325,178,175,400	2,108,022,496,700
<b>Total R2030 SPOT</b>									<b>17,480,083,134,000.00</b>	<b>325,178,175,400</b>	<b>108,022,496,700</b>
<b>Total For R2030</b>									<b>17,480,083,134,000.00</b>	<b>325,178,175,400</b>	<b>108,022,496,700</b>
R2032 On 31/03/2032 Spot Bond			10.19500	89.11035	10.23500	88.85559			249,677,003,199,500.00	809,188,524,100	1,056,661,533,800
<b>Total R2032 SPOT</b>									<b>19,677,003,199,500.00</b>	<b>809,188,524,100</b>	<b>1,056,661,533,800</b>
<b>Total For R2032</b>									<b>19,677,003,199,500.00</b>	<b>809,188,524,100</b>	<b>1,056,661,533,800</b>
R2035 On 28/02/2035 Spot Bond			10.60000	90.07062	10.63000	89.85285			173,191,796,680,000.00	1,054,074,697,800	1,279,115,192,900
<b>Total R2035 SPOT</b>									<b>13,191,796,680,000.00</b>	<b>1,054,074,697,800</b>	<b>1,279,115,192,900</b>
<b>Total For R2035</b>									<b>13,191,796,680,000.00</b>	<b>1,054,074,697,800</b>	<b>1,279,115,192,900</b>
R2037 On 31/01/2037 Spot Bond			10.77000	86.00900	10.80500	85.75898			396,704,890,449,000.00	315,385,783,700	627,359,178,600
<b>Total R2037 SPOT</b>									<b>16,704,890,449,000.00</b>	<b>315,385,783,700</b>	<b>627,359,178,600</b>
<b>Total For R2037</b>									<b>16,704,890,449,000.00</b>	<b>315,385,783,700</b>	<b>627,359,178,600</b>
R2040 On 31/01/2040 Spot Bond			10.86000	88.33743	10.89500	88.06939			559,566,510,394,000.00	511,930,617,900	672,959,183,900
<b>Total R2040 SPOT</b>									<b>19,566,510,394,000.00</b>	<b>511,930,617,900</b>	<b>672,959,183,900</b>
<b>Total For R2040</b>									<b>19,566,510,394,000.00</b>	<b>511,930,617,900</b>	<b>672,959,183,900</b>
R2044 On 31/01/2044 Spot Bond			10.89500	85.06120	10.93500	84.75484			844,391,583,340,000.00	169,287,892,000	1,547,352,846,000
<b>Total R2044 SPOT</b>									<b>14,391,583,340,000.00</b>	<b>169,287,892,000</b>	<b>1,547,352,846,000</b>
<b>Total For R2044</b>									<b>14,391,583,340,000.00</b>	<b>169,287,892,000</b>	<b>1,547,352,846,000</b>
R2048 On 28/02/2048 Spot Bond			10.83500	84.13375	10.87500	83.81857			218,125,973,524,000.00	1,312,240,514,400	1,653,189,157,200
<b>Total R2048 SPOT</b>									<b>18,125,973,524,000.00</b>	<b>1,312,240,514,400</b>	<b>1,653,189,157,200</b>
<b>Total For R2048</b>									<b>18,125,973,524,000.00</b>	<b>1,312,240,514,400</b>	<b>1,653,189,157,200</b>
R209 On 31/03/2036 Spot Bond			10.55500	69.58152	10.58500	69.39419			104,404,395,639,500.00	294,116,948,900	519,761,982,400
<b>Total R209 SPOT</b>									<b>14,404,395,639,500.00</b>	<b>294,116,948,900</b>	<b>519,761,982,400</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R209</b>									<b>14,404,395,639,500.00</b>	<b>294,116,948,900</b>	<b>519,761,982,40</b>
R210 On 31/03/2028 Spot Bond			3.20000	209.95982	3.18000	210.15466			45,427,761,280,000.00	14,196,175,400	102,787,561,40
<b>Total R210 SPOT</b>									<b>15,427,761,280,000.00</b>	<b>14,196,175,400</b>	<b>102,787,561,40</b>
<b>Total For R210</b>									<b>15,427,761,280,000.00</b>	<b>14,196,175,400</b>	<b>102,787,561,40</b>
R212 On 31/01/2022 Spot Bond			1.30000	176.56886	1.30000	176.53851			210,267,500,000,000.00	930,975,000,000	511,900,000,00
<b>Total R212 SPOT</b>									<b>10,267,500,000,000.00</b>	<b>930,975,000,000</b>	<b>511,900,000,00</b>
<b>Total For R212</b>									<b>10,267,500,000,000.00</b>	<b>930,975,000,000</b>	<b>511,900,000,00</b>
R213 On 28/02/2031 Spot Bond			9.99000	83.95754	10.02500	83.75179			296,254,292,154,000.00	329,955,384,600	742,168,686,70
<b>Total R213 SPOT</b>									<b>16,254,292,154,000.00</b>	<b>329,955,384,600</b>	<b>742,168,686,70</b>
<b>Total For R213</b>									<b>16,254,292,154,000.00</b>	<b>329,955,384,600</b>	<b>742,168,686,70</b>
R214 On 28/02/2041 Spot Bond			10.88000	66.59354	10.91500	66.37382			375,316,921,856,000.00	1,413,172,511,200	981,943,217,90
<b>Total R214 SPOT</b>									<b>15,316,921,856,000.00</b>	<b>413,172,511,200</b>	<b>981,943,217,90</b>
<b>Total For R214</b>									<b>15,316,921,856,000.00</b>	<b>413,172,511,200</b>	<b>981,943,217,90</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.95535			0.00	0	
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.93042			0.00	0	
<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	100.19253			0.00	0	50,000,00
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.69588			0.00	984,000,000	246,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>984,000,000</b>	<b>246,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>984,000,000</b>	<b>246,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.07585			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	100.21657			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	99.64049			0.00	0	1,000,000,00
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.30074			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 <sup>1</sup> On 22/03/2022 Spot Bond					0.00000	101.02612				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 <sup>1</sup> On 22/03/2024 Spot Bond					0.00000	100.96977				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	101.01611				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 <sup>2</sup> On 29/03/2024 Spot Bond					0.00000	100.88705				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 <sup>2</sup> On 22/08/2022 Spot Bond					0.00000	100.10015				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2 <sup>2</sup> On 22/08/2024 Spot Bond					0.00000	98.78496				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 <sup>2</sup> On 28/11/2024 Spot Bond					0.00000	99.20051				0.00	0	3,000,000,0€
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,0€</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,0€</b>
RDFB2 <sup>2</sup> On 26/07/2024 Spot Bond					0.00000	100.51050				0.00	170,000,000	85,000,0€
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,0€</b>
<b>Total For RDFB27</b>										<b>0.00</b>	<b>170,000,000</b>	<b>85,000,0€</b>
RED13 <sup>3</sup> On 13/05/2026 Spot Bond					0.00000	100.24360				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 <sup>1</sup> On 17/09/2022 Spot Bond					0.00000	101.13268				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 <sup>5</sup> On 31/01/2028 Spot Bond					0.00000	99.89942				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16 On 07/12/2021 Spot Bond					0.00000	102.09100				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>	
RED30 On 17/11/2023 Spot Bond					0.00000	100.29046				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	100.75413				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.99373				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	100.34686				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.15302				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	101.44413				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.71522				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	100.01466				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	100.56259				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.58407				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	100.28920				0.00	0	
<b>Total RES52 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 RES52</b>									<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	101.06964			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			6.99000	104.43240	6.99000	109.15799			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			12.28000	90.32920	12.28000	95.40397			0.00	0	70,000,00
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
RW31 On 30/06/2031 Spot Bond			11.32500	100.76181	11.32500	100.73148			0.00	0	
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.26994			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			10.43500	100.62581	10.43500	100.59785			0.00	0	
<b>Total RWL28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL28</b>									<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			5.47000	103.01653	5.47000	103.00150			0.00	0	
<b>Total SBK23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.35977			0.00	0	
<b>Total SBN02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>									<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.37946			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			7.98000	108.04884	7.98000	108.02549			0.00	0	99,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>99,500,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>99,500,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.76400				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			6.78500	109.58250	6.78500	109.56263				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			8.19000	100.14799	8.19000	100.12578				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			8.34000	110.86691	8.34000	110.84216				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			7.30000	108.96626	7.30000	108.94468				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			7.36000	107.84861	7.36000	107.82744				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.22000	106.01597	9.22000	105.99001				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.54500	104.54107	5.54500	104.52528				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			7.77500	110.10643	7.77500	110.08324				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.45500	111.41060	8.45500	111.38512				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.73000	108.74823	5.73000	108.73154				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS47 On 15/02/2023 Spot Bond					0.00000	101.30050				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	100.54634				0.00	0	20,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.06000	104.01020	4.06000	103.99871				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.82000	6.82000	6.82000	109.06669				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	102.36269				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	103.40468				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.64380				0.00	572,000,000	143,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>572,000,000</b>	<b>143,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>572,000,000</b>	<b>143,000,00</b>
SBS56 On 12/06/2022 Spot Bond			4.85000	106.30930	4.85000	106.29538				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	102.74252				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.88604				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	100.98324				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	101.01757				0.00	0	
<b>Total SBS62 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 SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.22776				0.00	0	
<b>Total SBS63 SPOT</b>										0.00	0	
<b>Total For SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.45531				0.00	0	
<b>Total SBS64 SPOT</b>										0.00	0	
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.88485				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.11816				0.00	0	
<b>Total SBS66 SPOT</b>										0.00	0	
<b>Total For SBS66</b>										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.79125				0.00	0	
<b>Total SBS67 SPOT</b>										0.00	0	
<b>Total For SBS67</b>										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.47444				0.00	0	
<b>Total SBS68 SPOT</b>										0.00	0	
<b>Total For SBS68</b>										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.95592				0.00	0	
<b>Total SBS69 SPOT</b>										0.00	0	
<b>Total For SBS69</b>										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	316.55313	2.10000	316.49190				0.00	0	
<b>Total SBSI11 SPOT</b>										0.00	0	
<b>Total For SBSI11</b>										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	213.30680				0.00	0	
<b>Total SBSI14 SPOT</b>										0.00	0	
<b>Total For SBSI14</b>										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.13378				0.00	0	
<b>Total SBSS01 SPOT</b>										0.00	0	
<b>Total For SBSS01</b>										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.13824				0.00	0	
<b>Total SBSS02 SPOT</b>										0.00	0	
<b>Total For SBSS02</b>										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	102.72701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 30/09/2022 Spot Bond					0.00000	104.14034				0.00	60,000,000	30,000,00
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
SBT102 On 31/03/2024 Spot Bond					0.00000	104.69160				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>	
SBT103 On 30/09/2025 Spot Bond					0.00000	105.74441				0.00	0	800,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SBT104 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>	
SBT105 On 31/12/2026 Spot Bond					0.00000	100.99160				0.00	4,000,000	1,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>1,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>4,000,000</b>	<b>1,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.37463				0.00	1,020,000,000	255,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>1,020,000,000</b>	<b>255,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>1,020,000,000</b>	<b>255,000,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.43093				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			6.68000	106.79120	6.68000	106.77203				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	101.11877				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	100.96969				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	108.26819				0.00	1,248,000,000	312,000,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,248,000,000</b>	<b>312,000,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,248,000,000</b>	<b>312,000,00</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
SBT208 On 28/11/2025 Spot Bond					0.00000	102.31665				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.11035				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.46572				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	100.15317				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	100.15988				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			9.11000	97.18259	9.11000	98.96966				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.17600				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	100.27029				0.00	640,000,000	160,000,000
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>160,000,000</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>640,000,000</b>	<b>160,000,000</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.18360				0.00	500,000,000	250,000,000
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For SLRA6</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.18168				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	100.19688				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	100.17795				0.00	0	
<b>Total SLRB5 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 SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.19688				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	100.19307				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.21963				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	100.18555				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.20447				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.20255				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.11000	107.52751	7.11000	107.50688				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	101.39214				0.00	136,000,000	68,000,000
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,000</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>136,000,000</b>	<b>68,000,000</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	99.98456				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	100.25519				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.40503				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	100.42392				0.00	377,577,000	188,788,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>377,577,000</b>	<b>188,788,50</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>377,577,000</b>	<b>188,788,50</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.09765				0.00	340,000,000	170,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,00</b>
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.09992				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	101.00743				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	102.17154				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	101.01817				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.25077				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.02348				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.84225				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.08264				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>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.97420				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	101.56099				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	100.89304				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	148.12441				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			8.14500	114.24169	8.14500	114.21678				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.51500	86.49559	9.51500	86.47338				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.51730				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.69427				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.71000	106.60909	6.71000	106.58976				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			5.14000	109.11220	5.14000	109.08229				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	99.03344				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	100.41964				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	101.26206				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			2.73000	2.73000	2.73000	312.68205				0.00	0	
<b>Total SSN050 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 SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.49204				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.36329				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	100.69597				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			3.63500	3.63500	3.63500	150.88782				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			5.14000	5.14000	5.14000	109.08229				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	106.31147				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	196.41862				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.00011				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.00001				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>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.15228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.12358				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	102.80551				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	102.51984				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	101.07002				0.00	968,000,000	242,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>968,000,000</b>	<b>242,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>968,000,000</b>	<b>242,000,000</b>
SSN077 On 13/07/2023 Spot Bond					0.00000	100.71096				0.00	932,000,000	233,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>932,000,000</b>	<b>233,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>932,000,000</b>	<b>233,000,000</b>
SSN078 On 27/08/2024 Spot Bond					0.00000	100.00014				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.26347				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.34025				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			4.98500	4.98500	4.98500	216.67749				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.95135				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.55013				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/05/2025 Spot Bond					0.00000	99.97266				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	99.98318				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	101.29979				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			10.41000	89.58415	10.41000	89.55944				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	0.00000				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	101.28007				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 31/03/2028 Spot Bond			4.40500	94.87674	4.40500	195.91543				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10(On 07/12/2033 Spot Bond			5.16500	90.57136	5.16500	217.33628				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	100.30969				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	100.23610				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.17613				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	100.91484				0.00	0	
<b>Total SSN120 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 SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.98800				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 22/02/2022 Spot Bond					0.00000	103.92229				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	0.00000				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	101.19515				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	99.97239				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	99.97233				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>	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.97957				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>	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.88947				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>	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.90827				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>	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.88571				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>	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.97862				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>	
SSN13: On 03/01/2022 Spot Bond					0.00000	100.99801				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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					0.00000	100.68251				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN134 On 18/01/2022 Spot Bond					0.00000	100.80712				0.00	0	
<b>Total SSN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN135</b>										<b>0.00</b>	<b>0</b>	
SSN135 On 28/12/2021 Spot Bond					0.00000	100.60358				0.00	0	
<b>Total SSN136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN136</b>										<b>0.00</b>	<b>0</b>	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.56535				0.00	0	
<b>Total SSN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN137</b>										<b>0.00</b>	<b>0</b>	
SSN137 On 20/10/2022 Spot Bond					0.00000	100.59564				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.65794				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.50230				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.37217				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.41251				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN142 On 18/02/2022 Spot Bond					0.00000	100.14565				0.00	0	
<b>Total SSN143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN143</b>										<b>0.00</b>	<b>0</b>	
SSN143 On 18/02/2022 Spot Bond					0.00000	100.14415				0.00	0	
<b>Total SSN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN144</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14 <sup>1</sup> On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	40,000,000,000	40,000,000,000
<b>Total SSN145 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For SSN145</b>										<b>10,000,000,000,000.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
SZ25 On 30/09/2025 Spot Bond			8.74000	102.31838	8.74000	102.29433				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.08928				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	100.09819				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.09781				0.00	221,000,000	110,500,000
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>221,000,000</b>	<b>110,500,000</b>
<b>Total For T17A12</b>										<b>0.00</b>	<b>221,000,000</b>	<b>110,500,000</b>
T17A21 On 21/02/2026 Spot Bond					0.00000	100.10237				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.10049				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.96302	7.21000	101.94339				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.65591	7.72000	100.29176				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TFS14 <sup>5</sup> On 20/03/2022 Spot Bond					0.00000	101.21902				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>	
TFS14 <sup>8</sup> On 12/10/2022 Spot Bond					0.00000	101.17129				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.21401				0.00	0	
<b>Total TFS154 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 TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.44778				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.87725				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.99187				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	101.56423				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	100.13265				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	99.65786				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	100.62605				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.23110				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.48527				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.70426				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	100.77560				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.81853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TH10A 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>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.09978				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.21208				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	100.04203				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	100.10183				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	100.09765				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	100.11056				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.29782				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.34351				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	100.11947				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.39946				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.11492				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.87024				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.39696				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.15522				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	100.20557				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	100.34988				0.00	210,710,800	105,355,40
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>210,710,800</b>	<b>105,355,40</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>210,710,800</b>	<b>105,355,40</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	102.30828	8.49000	102.28516				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	100.27378				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	100.10353				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	100.09878				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	100.10296				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.57074	5.76000	101.55507				0.00	0	
<b>Total TH16A9 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 TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.10714				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.11397				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	100.11434				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	100.11302				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	100.12211				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	100.11965				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.15369				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.16972				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	100.16029				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	100.11084				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	100.10801				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C On 21/02/2026 Spot Bond					0.00000	100.11760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.11328				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.15211				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.14518				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.08730				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.08929				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	99.77950				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			6.41000	104.05686	6.41000	104.03873				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			7.06000	108.47454	7.06000	108.45375				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	100.72744				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	100.75146				0.00	1,176,000,000	294,000,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>1,176,000,000</b>	<b>294,000,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>1,176,000,000</b>	<b>294,000,000</b>
TL28 On 24/04/2025 Spot Bond			8.64000	102.77804	8.64000	102.75417				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL29 On 24/04/2025 Spot Bond					0.00000	101.07973				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	101.03087				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.35900				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	100.26425				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			6.93000	107.59821	6.93000	107.57796			561,980,034,000.00	81,093,800	1,175,546,900	
<b>Total TN23 SPOT</b>									<b>561,980,034,000.00</b>	<b>81,093,800</b>	<b>1,175,546,900</b>	
<b>Total For TN23</b>									<b>561,980,034,000.00</b>	<b>81,093,800</b>	<b>1,175,546,900</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.98952	100.00000	29.92241			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			8.99500	104.20038	8.99500	104.17547			1,042,052,760,000.00	115,848,000	1,985,324,000	
<b>Total TN25 SPOT</b>									<b>1,042,052,760,000.00</b>	<b>115,848,000</b>	<b>1,985,324,000</b>	
<b>Total For TN25</b>									<b>1,042,052,760,000.00</b>	<b>115,848,000</b>	<b>1,985,324,000</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.35145	100.00000	16.31545			0.00	0		
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>		
TN27 On 14/11/2027 Spot Bond			10.04000	95.36566	10.04000	95.33985			993,299,368,000.00	98,934,200	18,610,767,100	
<b>Total TN27 SPOT</b>									<b>993,299,368,000.00</b>	<b>98,934,200</b>	<b>18,610,767,100</b>	
<b>Total For TN27</b>									<b>993,299,368,000.00</b>	<b>98,934,200</b>	<b>18,610,767,100</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.95255	100.00000	9.93027			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			11.30000	97.06514	11.30000	97.03583			0.00	0	1,320,000,000	
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>	
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,320,000,000</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.12934	8.00000	117.10409			0.00	0		
<b>Total TN30/R2030 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 TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.07500	91.73328	12.07500	91.70373			0.00	0	4,204,000,00
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,204,000,00</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>4,204,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.50711	10.75000	101.47791			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	100.98575			0.00	450,000,000	225,000,00
<b>Total TR5A11 SPOT</b>									<b>0.00</b>	<b>450,000,000</b>	<b>225,000,00</b>
<b>Total For TR5A11</b>									<b>0.00</b>	<b>450,000,000</b>	<b>225,000,00</b>
TR5A12 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,00	15,000,000,00
<b>Total TR5A12 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,00</b>	<b>15,000,000,00</b>
<b>Total For TR5A12</b>								<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,00</b>	<b>15,000,000,00</b>
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.99708			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>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.98355	7.61000	103.36111			0.00	0	
<b>Total TR5A31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>									<b>0.00</b>	<b>0</b>	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.84617			0.00	0	358,995,52
<b>Total TR5OM1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>358,995,52</b>
<b>Total For TR5OM1</b>									<b>0.00</b>	<b>0</b>	<b>358,995,52</b>
TR5OM2 On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00	7,500,000,000	7,500,000,00	7,500,000,00
<b>Total TR5OM2 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>7,500,000,000</b>	<b>7,500,000,00</b>	<b>7,500,000,00</b>
<b>Total For TR5OM2</b>								<b>10,000,000,000,000.00</b>	<b>7,500,000,000</b>	<b>7,500,000,00</b>	<b>7,500,000,00</b>
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.47741			0.00	0	
<b>Total TRA3A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>									<b>0.00</b>	<b>0</b>	
TRA3A4 On 14/11/2022 Spot Bond			6.42000	102.77615	6.42000	102.75822		1,669,200,000,000.00	260,000,000	130,000,00	130,000,00
<b>Total TRA3A4 SPOT</b>								<b>1,669,200,000,000.00</b>	<b>260,000,000</b>	<b>130,000,00</b>	<b>130,000,00</b>
<b>Total For TRA3A4</b>								<b>1,669,200,000,000.00</b>	<b>260,000,000</b>	<b>130,000,00</b>	<b>130,000,00</b>
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.16782			0.00	262,000,000	131,000,00
<b>Total TRA3A7 SPOT</b>									<b>0.00</b>	<b>262,000,000</b>	<b>131,000,00</b>
<b>Total For TRA3A7</b>									<b>0.00</b>	<b>262,000,000</b>	<b>131,000,00</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	100.23202			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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	99.60199			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	100.65462			0.00	176,000,000	44,000,000
<b>Total TRA4A2 SPOT</b>									<b>0.00</b>	<b>176,000,000</b>	<b>44,000,000</b>
<b>Total For TRA4A2</b>									<b>0.00</b>	<b>176,000,000</b>	<b>44,000,000</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.69022			0.00	372,000,000	93,000,000
<b>Total TRA4A3 SPOT</b>									<b>0.00</b>	<b>372,000,000</b>	<b>93,000,000</b>
<b>Total For TRA4A3</b>									<b>0.00</b>	<b>372,000,000</b>	<b>93,000,000</b>
TRA4A: On 13/04/2024 Spot Bond			6.71000	106.62502	6.71000	106.60569		2,496,120,000,000.00	372,000,000	93,000,000	
<b>Total TRA4A4 SPOT</b>								<b>2,496,120,000,000.00</b>	<b>372,000,000</b>	<b>93,000,000</b>	
<b>Total For TRA4A4</b>								<b>2,496,120,000,000.00</b>	<b>372,000,000</b>	<b>93,000,000</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.65462			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	100.69022			0.00	0	
<b>Total TRA4A7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>									<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.11911	8.62000	101.09566			0.00	0	
<b>Total TRA4A8 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>									<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.49637			0.00	0	
<b>Total TRA4B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>									<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.51362			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	101.13273			0.00	0	
<b>Total TRA5B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>									<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		420,000,000,000,000.00	4,200,000,000	2,700,000,000	
<b>Total TRA5B2 SPOT</b>								<b>420,000,000,000,000.00</b>	<b>4,200,000,000</b>	<b>2,700,000,000</b>	
<b>Total For TRA5B2</b>								<b>420,000,000,000,000.00</b>	<b>4,200,000,000</b>	<b>2,700,000,000</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
TRA5C On 20/06/2026 Spot Bond					0.00000	101.44775			0.00	0	
<b>Total TRA5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>									<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			196,000,000,000,000.00	1,960,000,000	1,800,000,000
<b>Total TRA5C2 SPOT</b>									<b>16,000,000,000,000.00</b>	<b>1,960,000,000</b>	<b>1,800,000,000</b>
<b>Total For TRA5C2</b>									<b>16,000,000,000,000.00</b>	<b>1,960,000,000</b>	<b>1,800,000,000</b>
TSP25 On 29/11/2021 Spot Bond					0.00000	100.00000			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	99.00641			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	98.61647			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	98.52430			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	97.83674			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	95.93274			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	101.03033			0.00	377,406,572	188,703,280
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>377,406,572</b>	<b>188,703,280</b>
<b>Total For TU1A11</b>									<b>0.00</b>	<b>377,406,572</b>	<b>188,703,280</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.54497			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	101.27190			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>	
TWC38 On 26/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total TWC384 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 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	100.83022				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	100.58482				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>	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.51709				0.00	0	
<b>Total TWC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC388</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.44964				0.00	0	
<b>Total TWC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC389</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.36673				0.00	0	8,200,000,00
<b>Total TWC390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
<b>Total For TWC390</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
TWC39 On 04/02/2022 Spot Bond					0.00000	100.27439				0.00	0	
<b>Total TWC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC391</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.08342				0.00	0	
<b>Total TWC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC392</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 25/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		440,000,000,000,000.00		34,400,000,000	29,400,000,00	
<b>Total TWC393 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>34,400,000,000</b>	<b>29,400,000,00</b>	
<b>Total For TWC393</b>								<b>10,000,000,000,000.00</b>		<b>34,400,000,000</b>	<b>29,400,000,00</b>	
UG26 On 09/03/2026 Spot Bond			10.47000	105.36197	10.47000	105.33227				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.16844				0.00	32,000,000	16,000,00
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>32,000,000</b>	<b>16,000,00</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>32,000,000</b>	<b>16,000,00</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.19309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.20447				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	100.25370				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	100.75299				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	100.56697				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	100.03018				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	100.16398				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	100.17152				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	100.06920				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.12028				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.24e+017</b>	<b>1,525,209,388,400</b>	<b>363,318,774,67</b>
<b>Total for SPOT :</b>										<b>1.24e+017</b>	<b>525,209,388,400</b>	<b>363,318,774,67</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
<b>Total Futures</b>									1.24e+017	525,209,416,457	363,319,796,55
<b>Total Options</b>									0.00	0	126,38
<b>Grand Total:</b>									1.24e+017	525,209,416,457	363,319,922,97