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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 15/12/2021

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			11.52342	77.61582	11.45961	77.94565			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.76454	74.77603	11.69796	75.11008			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.01626	75.66056	11.94673	75.99897			0.00	0	
ES33	On	03/11/2022	Bond Future			12.27158	72.89099	12.19899	73.23373			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			11.99130	76.09705	11.92214	76.50555			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.21864	72.75800	12.14636	73.17174			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.44942	73.61703	12.37393	74.03609			0.00	0	
ES42	On	03/11/2022	Bond Future			12.68428	70.34211	12.60539	70.76652			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			154.60545	154.60545	154.78632	154.78632			0.00	0	5,47
I2025	On	05/05/2022	Bond Future			156.47336	156.47336	156.65702	156.65702			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.81055	156.81055	156.99816	156.99816			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			158.79887	158.79887	158.98912	158.98912			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,58</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,58</b>
I2029	On	03/02/2022	Bond Future			113.44724	113.44724	113.97073	113.97073			0.00	0	3,87
I2029	On	05/05/2022	Bond Future			113.61673	113.61673	114.15075	114.15075			0.00	0	58
I2029	On	04/08/2022	Bond Future			115.03319	115.03319	115.57394	115.57394			0.00	0	
I2029	On	03/11/2022	Bond Future			115.26719	115.26719	115.81594	115.81594			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,46</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,46</b>
I2033	On	03/02/2022	Bond Future			111.19393	111.19393	111.18708	111.18708			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			111.25412	111.25412	111.25158	111.25158			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			112.64110	112.64110	112.63865	112.63865			0.00	0	
I2033	On	03/11/2022	Bond Future			112.76391	112.76391	112.76286	112.76286			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			125.92925	125.92925	125.92124	125.92124			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			127.45066	127.45066	127.44317	127.44317			0.00	0	61
I2038	On	04/08/2022	Bond Future			127.22436	127.22436	127.21872	127.21872			0.00	0	
I2038	On	03/11/2022	Bond Future			128.83787	128.83787	128.83218	128.83218			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,97</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,97</b>
I2046	On	03/02/2022	Bond Future			115.03825	115.03825	115.61406	115.61406			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			114.54088	114.54088	115.12994	115.12994			0.00	0	11
I2046	On	04/08/2022	Bond Future			115.96893	115.96893	116.56557	116.56557			0.00	0	
I2046	On	03/11/2022	Bond Future			115.51535	115.51535	116.12129	116.12129			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			117.20430	117.20430	117.63926	117.63926			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			118.62022	118.62022	119.06083	119.06083			0.00	0	31
I2050	On	04/08/2022	Bond Future			118.08316	118.08316	118.53184	118.53184			0.00	0	
I2050	On	03/11/2022	Bond Future			119.58057	119.58057	120.03508	120.03508			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,68</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>9,68</b>
R186	On	03/02/2022	Bond Future			7.92428	111.62710	7.87997	111.81450		5.73	1,004,643.90	9	69,92
R186	On	05/05/2022	Bond Future			8.14076	112.94809	8.09323	113.13813		5.72	0.00	0	4,51
R186	On	04/08/2022	Bond Future			8.37610	108.99536	8.32500	109.18813		5.75	0.00	0	
R186	On	03/11/2022	Bond Future			8.61879	110.40277	8.56377	110.59790		5.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>1,004,643.90</b>	<b>9</b>	<b>74,44</b>
R186	On	03/02/2022	Bond Future	7.28	Call			162.26000	0.16226	133,320	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,739.34000	2.73934	2,897,800	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			168.28000	0.16828	138,500	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,701.80000	2.70180	2,859,420	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			174.48000	0.17448	143,840	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,664.45000	2.66445	2,821,210	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			587.98000	0.58798	535,550	5.34	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			3,077.51000	3.07751	3,215,120	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,054.72000	2.05472	1,939,140	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,230.97000	1.23097	1,305,430	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			129.03000	0.12903	113,380	5.39	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,760.47000	5.76047	5,934,860	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			383.62000	0.38362	345,130	5.22	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			3,700.39000	3.70039	3,851,940	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,175.16000	2.17516	2,056,020	5.76	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,153.39000	1.15339	1,224,290	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,179.93000	1.17993	1,096,450	5.56	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,037.64000	2.03764	2,144,200	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,691.78000	1.69178	1,588,060	5.68	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			1,504.77000	1.50477	1,591,090	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			4,613.20000	4.61320	4,450,240	6.22	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			369.47000	0.36947	396,550	6.22	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			2,078.65000	2.07865	1,962,350	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,215.26000	1.21526	1,289,000	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,102.43000	2.10243	1,985,420	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,199.42000	1.19942	1,272,450	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,942.54000	2.94254	2,804,580	5.88	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			781.11000	0.78111	833,190	5.88	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,841.82000	3.84182	3,688,380	6.07	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			517.23000	0.51723	553,830	6.07	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			2,685.39000	2.68539	2,799,780	5.46	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,595.04000	1.59504	1,506,020	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,334.64000	2.33464	2,438,390	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,295.34000	2.29534	2,397,860	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,825.49000	5.82549	5,661,770	6.53	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			501.28000	0.50128	530,330	6.53	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			266.58000	0.26658	241,690	5.06	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,579.25000	5.57925	5,747,130	5.06	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 Intere
R186	On	04/08/2022	Bond Future	7.96	Call		1,295.83000	1.29583	1,217,450	5.46	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,613.24000	1.61324	1,523,600	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,314.76000	2.31476	2,417,890	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,631.89000	1.63189	1,541,640	5.57	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,260.82000	2.26082	2,160,130	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,345.25000	2.34525	2,439,690	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,279.72000	2.27972	2,178,540	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,328.62000	2.32862	2,422,570	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,241.59000	2.24159	2,141,380	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,361.57000	2.36157	2,456,490	5.53	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>1,004,643.90</b>	<b>9</b>	<b>99,16</b>
R197	On	03/02/2022	Bond Future			322.12432	322.12432	322.06404	322.06404		0.00	0	1,11
R197	On	05/05/2022	Bond Future			326.01558	326.01558	325.95589	325.95589		0.00	0	22
R197	On	04/08/2022	Bond Future			321.70652	321.70652	321.65932	321.65932		0.00	0	
R197	On	03/11/2022	Bond Future			325.78653	325.78653	325.73921	325.73921		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,36</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,36</b>
R202	On	03/02/2022	Bond Future			242.98173	242.98173	240.63640	240.63640		0.00	0	7,65
R202	On	05/05/2022	Bond Future			245.91684	245.91684	243.54418	243.54418		0.00	0	42
R202	On	04/08/2022	Bond Future			244.53496	244.53496	242.13978	242.13978		0.00	0	
R202	On	03/11/2022	Bond Future			247.63580	247.63580	245.21075	245.21075		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,10</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,10</b>
R2023	On	03/02/2022	Bond Future			5.21356	106.01372	5.19833	106.02947	1.14	0.00	0	16,42
R2023	On	05/05/2022	Bond Future			5.34547	103.35808	5.32486	103.37444	0.99	0.00	0	82
R2023	On	04/08/2022	Bond Future			5.54309	104.59067	5.51264	104.60753	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future			5.94753	102.01326	5.89198	102.03034	0.70	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,26</b>
R2023	On	03/02/2022	Bond Future	5.06	Call			119.53000	0.11953	112,000	1.15	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			262.78000	0.26278	271,000	1.15	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			123.78000	0.12378	116,090	1.15	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			256.67000	0.25667	264,730	1.15	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			128.12000	0.12812	120,270	1.16	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			250.64000	0.25064	258,540	1.16	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			845.30000	0.84530	830,930	1.23	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			67.86000	0.06786	69,850	1.23	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			831.57000	0.83157	817,260	1.23	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.29	Put			69.82000	0.06982	71,870	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			838.43000	0.83843	824,090	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			68.83000	0.06883	70,850	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			135.13000	0.13513	140,160	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			430.44000	0.43044	418,560	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			133.65000	0.13365	138,630	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			422.41000	0.42241	410,630	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			136.63000	0.13663	141,710	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			426.41000	0.42641	414,580	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			355.47000	0.35547	345,490	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			242.43000	0.24243	249,530	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			357.57000	0.35757	347,560	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			241.46000	0.24146	248,530	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			353.38000	0.35338	343,430	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			243.40000	0.24340	250,530	0.77	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>17,26</b>
R2030	On	03/02/2022	Bond Future			9.56082	91.59719	9.51190	91.85143		9.33	76,941,639.60	840	82,79
R2030	On	05/05/2022	Bond Future			9.77703	92.68178	9.72569	92.93941		9.10	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			10.01009	89.76193	9.95612	90.02295		9.11	0.00	0	
R2030	On	03/11/2022	Bond Future			10.23426	90.92889	10.17762	91.19319		8.82	0.00	0	
<b>Total R2030 Future</b>												<b>76,941,639.60</b>	<b>840</b>	<b>97,56</b>
R2030	On	03/02/2022	Bond Future	8.39	Call			24.92000	0.02492	18,350	8.53	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,111.35000	6.11135	6,359,020	8.53	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			157.33000	0.15733	126,360	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put			3,961.43000	3.96143	4,184,700	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			190.78000	0.19078	154,700	8.78	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put			1,736.88000	1.73688	1,881,240	9.22	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put			1,470.63000	1.47063	1,599,610	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			448.41000	0.44841	379,550	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put			2,625.33000	2.62533	2,810,710	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call			602.04000	0.60204	517,320	9.09	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put			2,244.44000	2.24444	2,413,960	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			889.00000	0.88900	779,120	9.22	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			725.76000	0.72576	801,050	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			1,000.39000	1.00039	881,960	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,585.35000	1.58535	1,721,160	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,071.17000	1.07117	947,620	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,498.83000	1.49883	1,629,520	9.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call			1,095.32000	1.09532	970,060	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			46.67000	0.04667	52,400	10.92	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,119.93000	1.11993	992,980	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,442.92000	1.44292	1,570,210	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,527.70000	1.52770	1,375,810	9.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,070.49000	1.07049	1,172,840	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,108.07000	2.10807	1,929,120	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			3,721.20000	3.72120	3,939,360	8.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			2,178.82000	2.17882	1,997,150	9.60	0.00	0	90
R2030	On	03/02/2022	Bond Future	9.80	Put			694.46000	0.69446	767,030	9.60	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,546.54000	2.54654	2,352,190	9.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			554.17000	0.55417	614,060	9.73	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,686.43000	6.68643	6,437,920	10.92	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			41.36000	0.04136	35,060	8.66	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,819.92000	10.81992	11,071,250	8.66	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			112.76000	0.11276	97,630	8.56	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,549.99000	8.54999	8,792,490	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			232.09000	0.23209	204,220	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,834.10000	6.83410	7,063,860	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			461.64000	0.46164	413,130	8.45	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put			5,217.49000	5.21749	5,426,610	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			546.46000	0.54646	491,410	8.50	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,874.38000	4.87438	5,076,960	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			1,248.12000	1.24812	1,149,560	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,162.08000	3.16208	3,321,150	8.84	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			2,728.90000	2.72890	2,570,790	9.24	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,610.14000	1.61014	1,709,660	9.24	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			3,499.87000	3.49987	3,321,100	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,203.52000	1.20352	1,282,380	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,533.80000	3.53380	3,354,240	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,188.82000	1.18882	1,266,890	9.47	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			3,567.86000	3.56786	3,387,510	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,174.28000	1.17428	1,251,560	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			6,733.36000	6.73336	6,506,610	10.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			422.50000	0.42250	453,380	10.48	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,778.57000	8.77857	9,012,640	8.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			5,391.57000	5.39157	5,586,250	8.50	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,666.94000	1.66694	1,562,450	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,712.27000	3.71227	3,868,800	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,686.69000	1.68669	1,581,400	8.83	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
R2030	On	04/08/2022	Bond Future	9.55	Put			3,682.18000	3.68218	3,837,910	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			277.90000	0.27790	250,950	8.53	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,706.59000	1.70659	1,600,490	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,652.27000	3.65227	3,807,190	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,711.48000	5.71148	5,509,720	9.98	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,056.08000	1.05608	1,115,340	9.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			861.34000	0.86134	795,000	8.50	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.08	Call			2,773.92000	2.77392	2,641,120	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,231.80000	3.23180	3,363,300	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,797.30000	2.79730	2,663,830	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,208.14000	3.20814	3,338,970	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,821.13000	2.82113	2,686,990	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,184.96000	3.18496	3,315,120	8.74	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,82</b>
<b>Total For R2030</b>												<b>76,941,639.60</b>	<b>840</b>	<b>122,38</b>
R2032	On	03/02/2022	Bond Future			10.01096	91.89105	9.95694	92.20552		10.22	0.00	0	124,40
R2032	On	05/05/2022	Bond Future			10.21434	88.83237	10.15793	89.15088		10.35	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.42605	89.86876	10.36712	90.19142		9.87	0.00	0	
R2032	On	03/11/2022	Bond Future			10.63912	86.89175	10.57756	87.21845		10.05	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>144,85</b>
R2032	On	03/02/2022	Bond Future	8.91	Call			26.88000	0.02688	18,990	8.96	0.00	0	10
R2032	On	03/02/2022	Bond Future	8.91	Put			6,425.25000	6.42525	6,731,830	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			87.01000	0.08701	65,350	9.10	0.00	0	0
R2032	On	03/02/2022	Bond Future	9.14	Put			5,028.78000	5.02878	5,321,590	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			495.33000	0.49533	410,620	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,373.50000	2.37350	2,582,470	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			1,179.37000	1.17937	1,308,820	10.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			511.88000	0.51188	425,160	9.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,748.04000	2.74804	2,975,790	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			581.97000	0.58197	487,030	9.73	0.00	0	20
R2032	On	03/02/2022	Bond Future	9.62	Put			2,577.32000	2.57732	2,796,850	9.73	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			677.98000	0.67798	572,480	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			501.34000	0.50134	565,600	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			993.50000	0.99350	857,620	10.01	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,856.44000	1.85644	2,035,030	10.01	0.00	0	10
R2032	On	03/02/2022	Bond Future	9.90	Call			1,232.08000	1.23208	1,076,620	10.11	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,565.16000	1.56516	1,724,170	10.11	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,662.28000	1.66228	1,477,260	10.27	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			466.86000	0.46686	527,210	10.81	0.00	0	10



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.14	Call		2,010.91000	2.01091	1,806,170	10.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		951.23000	0.95123	1,060,960	10.38	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.35	Call		2,845.33000	2.84533	2,604,960	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		590.68000	0.59068	664,780	10.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call		3,149.48000	3.14948	2,899,270	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		280.74000	0.28074	318,740	11.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call		3,193.80000	3.19380	2,942,270	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		489.64000	0.48964	552,580	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,238.21000	3.23821	2,985,370	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		478.08000	0.47808	539,710	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		3,282.91000	3.28291	3,028,790	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		81.59000	0.08159	93,280	11.87	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.53	Call		3,646.99000	3.64699	3,383,340	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		385.32000	0.38532	436,140	10.94	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call		4,212.06000	4.21206	3,936,470	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		287.74000	0.28774	326,620	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,259.97000	4.25997	3,983,500	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		2,791.83000	2.79183	3,021,590	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		5,436.40000	5.43640	5,143,370	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		153.50000	0.15350	174,940	11.57	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.95	Call		5,686.12000	5.68612	5,390,590	11.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		135.02000	0.13502	153,960	11.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		6,588.70000	6.58870	6,285,920	11.87	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		886.59000	0.88659	795,170	9.57	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		4,239.98000	4.23998	4,467,070	9.57	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		2,342.78000	2.34278	2,172,190	10.29	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		2,217.98000	2.21798	2,365,900	10.29	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		2,685.20000	2.68520	2,500,920	10.39	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.29	Put		1,941.90000	1.94190	2,076,130	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call		5,314.80000	5.31480	5,062,160	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		821.33000	0.82133	887,200	11.27	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		5,485.51000	5.48551	5,229,980	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		781.31000	0.78131	844,290	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,528.49000	5.52849	5,272,270	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		771.72000	0.77172	834,010	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,571.39000	5.57139	5,314,470	11.37	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		762.10000	0.76210	823,690	11.37	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		6,179.93000	6.17993	5,913,950	11.58	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		639.91000	0.63991	692,440	11.58	0.00	0	78
R2032	On	04/08/2022	Bond Future	10.21	Put		3,243.20000	3.24320	3,412,620	9.65	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 Intere
R2032	On	04/08/2022	Bond Future	8.97	Call			365.60000	0.36560	326,090	8.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,502.56000	8.50256	8,785,710	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			668.62000	0.66862	714,100	11.49	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,246.77000	1.24677	1,145,730	9.16	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			4,896.75000	4.89675	5,118,370	9.16	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,348.41000	2.34841	2,196,220	9.64	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,272.12000	3.27212	3,442,590	9.64	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,375.12000	2.37512	2,221,880	9.65	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,401.99000	2.40199	2,247,710	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,214.48000	3.21448	3,382,860	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,303.21000	7.30321	7,038,800	11.10	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			872.26000	0.87226	930,510	11.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,519.18000	8.51918	8,242,000	11.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,489.78000	3.48978	3,310,920	9.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,052.64000	3.05264	3,200,480	9.99	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,24</b>
<b>Total For R2032</b>												<b>0.00</b>	<b>0</b>	<b>157,05</b>
R2035	On	03/02/2022	Bond Future			10.58258	91.99876	10.51329	92.44273		11.42	0.00	0	108,62
R2035	On	05/05/2022	Bond Future			10.78147	88.60964	10.70932	89.05920		11.63	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.99049	89.64096	10.91528	90.09622		11.05	0.00	0	
R2035	On	03/11/2022	Bond Future			11.20016	86.33118	11.12179	86.79222		11.28	0.00	0	
<b>Total R2035 Future</b>												<b>0.00</b>	<b>0</b>	<b>117,55</b>
R2035	On	03/02/2022	Bond Future	9.70	Call			109.13000	0.10913	77,570	10.29	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			5,567.65000	5.56765	5,980,060	10.29	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			279.10000	0.27910	211,220	10.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			4,214.85000	4.21485	4,590,940	10.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			530.31000	0.53031	419,560	10.85	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			2,595.97000	2.59597	2,889,770	11.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			859.59000	0.85959	703,580	11.12	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			2,510.05000	2.51005	2,798,010	11.12	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,058.26000	1.05826	878,660	11.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			2,182.71000	2.18271	2,447,080	11.22	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			2,143.86000	2.14386	2,405,240	11.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,916.81000	1.91681	1,657,800	11.56	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			1,298.03000	1.29803	1,482,990	11.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,067.43000	2.06743	1,797,340	11.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			1,194.53000	1.19453	1,368,410	11.61	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.24	Call			813.33000	0.81333	663,160	11.09	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			520.47000	0.52047	608,450	12.26	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.05	Call			3,854.35000	3.85435	3,494,930	12.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			497.39000	0.49739	581,940	12.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,154.60000	4.15460	3,785,540	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			433.82000	0.43382	508,730	12.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			1,084.85000	1.08485	902,260	11.23	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			336.38000	0.33638	395,940	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			4,770.36000	4.77036	4,384,700	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			328.63000	0.32863	386,940	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,822.45000	4.82245	4,435,560	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			321.05000	0.32105	378,130	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,755.65000	3.75565	3,399,660	12.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			292.28000	0.29228	344,660	12.76	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,295.51000	5.29551	4,898,510	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			259.76000	0.25976	306,730	12.85	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,614.52000	5.61452	5,211,690	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			225.28000	0.22528	266,420	12.97	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			4,718.37000	4.71837	4,333,960	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,246.06000	3.24606	3,579,280	10.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,445.17000	7.44517	7,019,270	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			93.33000	0.09333	111,400	13.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,257.78000	8.25778	7,825,980	13.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			61.54000	0.06154	73,710	13.67	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,031.78000	5.03178	4,640,190	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,351.40000	6.35140	5,989,940	12.96	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			855.22000	0.85522	943,320	12.96	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,398.27000	6.39827	6,035,880	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			845.16000	0.84516	932,330	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,602.22000	2.60222	2,366,330	11.60	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			2,535.47000	2.53547	2,749,140	11.60	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,445.05000	6.44505	6,081,730	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			835.07000	0.83507	921,310	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,223.89000	11.22389	10,802,960	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			257.12000	0.25712	285,750	14.66	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,942.03000	2.94203	2,688,830	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			2,253.75000	2.25375	2,450,110	11.71	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			9,453.56000	9.45356	9,853,220	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			7,610.22000	7.61022	7,980,240	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			2,036.23000	2.03623	1,855,450	10.60	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			4,423.26000	4.42326	4,697,740	10.60	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,330.71000	2.33071	2,133,580	10.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.64	Put		4,026.73000	4.02673	4,284,860	10.72	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call		417.25000	0.41725	361,650	9.94	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,756.49000	3.75649	4,002,810	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,587.33000	2.58733	2,376,910	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,723.66000	3.72366	3,968,500	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,616.60000	2.61660	2,404,720	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		3,691.06000	3.69106	3,934,440	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		708.21000	0.70821	622,970	9.95	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		3,869.14000	3.86914	3,602,580	11.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,578.47000	2.57847	2,767,170	11.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,207.31000	8.20731	7,835,870	12.59	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		988.84000	0.98884	1,072,660	12.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,558.22000	2.55822	2,349,280	10.80	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,671.71000	3.67171	3,429,560	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,623.25000	3.62325	3,842,140	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,702.44000	3.70244	3,459,090	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,595.00000	3.59500	3,812,690	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,733.62000	3.73362	3,489,080	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,567.25000	3.56725	3,783,750	11.20	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,48</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>133,04</b>
R2037	On	03/02/2022	Bond Future			10.77666	83.44310	10.70222	83.92329	12.60	0.00	0	119,32
R2037	On	05/05/2022	Bond Future			10.97332	84.43121	10.89585	84.91753	12.25	0.00	0	11,82
R2037	On	04/08/2022	Bond Future			11.18178	81.15985	11.10106	81.65222	12.26	0.00	0	
R2037	On	03/11/2022	Bond Future			11.37877	82.22028	11.29484	82.71886	11.92	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>131,17</b>
R2037	On	03/02/2022	Bond Future	11.45	Call		4,938.79000	4.93879	4,517,440	13.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		295.52000	0.29552	354,360	13.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,991.36000	4.99136	4,568,750	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		288.63000	0.28863	346,210	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,044.01000	5.04401	4,620,170	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		281.89000	0.28189	338,240	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,537.64000	6.53764	6,147,230	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		889.55000	0.88955	985,460	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,444.94000	6.44494	6,056,540	14.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		910.43000	0.91043	1,008,350	14.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,491.26000	6.49126	6,101,850	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		899.93000	0.89993	996,840	14.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		7,316.75000	7.31675	7,706,760	11.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.89	Call		2,575.63000	2.57563	2,351,430	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		3,884.15000	3.88415	4,152,320	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,604.39000	2.60439	2,378,620	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,850.21000	3.85021	4,116,810	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,816.26000	3.81626	4,081,300	12.17	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,573.48000	3.57348	3,300,520	12.47	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		2,910.02000	2.91002	3,129,430	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,324.56000	4.32456	4,021,930	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,404.60000	2.40460	2,594,340	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		826.07000	0.82607	723,710	11.19	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,469.22000	6.46922	6,104,910	13.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,504.74000	1.50474	1,632,800	13.61	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,633.06000	2.63306	2,405,730	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,793.62000	3.79362	3,529,520	11.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,643.68000	3.64368	3,878,160	11.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,731.30000	3.73130	3,469,770	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,700.51000	3.70051	3,937,560	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,762.41000	3.76241	3,499,590	11.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,672.01000	3.67201	3,907,770	11.97	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,20</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>133,40</b>
R2040	On	03/02/2022	Bond Future			10.90392	85.32193	10.83963	85.76665	13.15	0.00	0	89,80
R2040	On	05/05/2022	Bond Future			11.09515	86.33237	11.02825	86.78271	12.77	0.00	0	8,50
R2040	On	04/08/2022	Bond Future			11.29760	82.83246	11.22788	83.28842	12.80	0.00	0	
R2040	On	03/11/2022	Bond Future			11.48846	83.91524	11.41597	84.37698	12.43	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>98,40</b>
R2040	On	03/02/2022	Bond Future	10.60	Call		959.53000	0.95953	797,270	12.93	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	10.60	Put		2,649.70000	2.64970	2,932,160	12.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,197.83000	5.19783	4,809,310	14.87	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		352.59000	0.35259	408,790	14.87	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,253.17000	5.25317	4,863,480	14.89	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		344.64000	0.34464	399,670	14.89	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,308.60000	5.30860	4,917,750	14.91	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		336.86000	0.33686	390,730	14.91	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		252.82000	0.25282	211,210	11.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		9,080.83000	9.08083	9,489,560	11.35	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,385.05000	1.38505	1,233,160	12.21	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		4,574.14000	4.57414	4,872,590	12.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,579.30000	6.57930	6,221,510	14.34	0.00	0	

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	05/05/2022	Bond Future	11.90	Put		996.04000	0.99604	1,088,590	14.34		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,628.60000	6.62860	6,269,850	14.37		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		984.73000	0.98473	1,076,320	14.37		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,677.80000	6.67780	6,318,100	14.39		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		973.40000	0.97340	1,064,040	14.39		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,306.74000	12.30674	11,883,380	16.47		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		269.06000	0.26906	296,040	16.47		0.00	0	1,20
R2040	On	04/08/2022	Bond Future	11.05	Put		3,990.87000	3.99087	4,232,980	12.60		0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		336.74000	0.33674	292,390	11.58		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		11,401.32000	11.40132	11,812,930	11.58		0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Call		1,814.17000	1.81417	1,652,870	12.18		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,398.16000	5.39816	5,692,820	12.18		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,345.43000	1.34543	1,447,150	14.30		0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Call		2,747.52000	2.74752	2,536,610	12.58		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,063.39000	4.06339	4,308,440	12.58		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,778.41000	2.77841	2,566,030	12.59		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,027.00000	4.02700	4,270,580	12.59		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,809.47000	2.80947	2,595,620	12.60		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,595.49000	7.59549	7,241,250	14.30		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,966.36000	3.96636	3,723,420	12.57		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,004.57000	4.00457	4,223,370	12.57		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,900.10000	3.90010	3,659,550	12.55		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,066.52000	4.06652	4,287,710	12.55		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,933.17000	3.93317	3,691,420	12.56		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,035.45000	4.03545	4,255,440	12.56		0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,96</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>105,43</b>
R2044	On	03/02/2022	Bond Future			10.95422	81.99716	10.87961	82.52185	13.78		0.00	0	59,6
R2044	On	05/05/2022	Bond Future			11.13651	82.96828	11.05890	83.49945	13.38		0.00	0	5,7
R2044	On	04/08/2022	Bond Future			11.32918	79.55423	11.24831	80.09200	13.41		0.00	0	
R2044	On	03/11/2022	Bond Future			11.51044	80.59430	11.42636	81.13896	13.03		0.00	0	
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>65,34</b>
R2044	On	03/02/2022	Bond Future	11.59	Call		5,156.33000	5.15633	4,703,840	15.69		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		378.72000	0.37872	450,920	15.69		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,211.91000	5.21191	4,757,970	15.72		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		370.40000	0.37040	441,150	15.72		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,267.50000	5.26750	4,812,120	15.74		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		362.18000	0.36218	431,490	15.74		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,655.02000	6.65502	6,234,950	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 Intert
R2044	On	05/05/2022	Bond Future	11.93	Put		1,011.43000	1.01143	1,122,530	15.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,556.23000	6.55623	6,138,450	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,034.71000	1.03471	1,148,100	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,605.60000	6.60560	6,186,670	15.10	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,023.00000	1.02300	1,135,240	15.10	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,963.74000	3.96374	4,247,830	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,925.50000	2.92550	2,670,060	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,927.66000	3.92766	4,209,990	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,861.46000	2.86146	2,609,520	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,000.36000	4.00036	4,286,190	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,893.26000	2.89326	2,639,580	13.24	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,932.17000	3.93217	3,649,790	13.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,104.23000	4.10423	4,366,510	13.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,965.61000	3.96561	3,681,810	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,072.32000	4.07232	4,333,180	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,898.85000	3.89885	3,617,910	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,136.35000	4.13635	4,400,070	13.16	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>65,34</b>
R2048	On	03/02/2022	Bond Future			10.89229	85.45271	10.82272	85.95754	13.50	1,965,412.33	23	192,24
R2048	On	05/05/2022	Bond Future			11.06331	82.04916	10.99094	82.56038	13.81	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.24178	83.00312	11.16644	83.52061	13.14	0.00	0	
R2048	On	03/11/2022	Bond Future			11.41920	79.67094	11.34079	80.19510	13.45	0.00	0	
<b>Total R2048 Future</b>											<b>1,965,412.33</b>	<b>23</b>	<b>194,27</b>
R2048	On	03/02/2022	Bond Future	9.80	Call		37.79000	0.03779	24,840	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,133.00000	8.13300	8,624,880	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		109.04000	0.10904	76,610	12.44	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		6,515.91000	6.51591	6,988,310	12.44	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		262.98000	0.26298	195,710	12.65	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		3,180.98000	3.18098	3,533,840	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Put		1,205.46000	1.20546	1,389,610	13.92	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		388.21000	0.38821	296,680	12.79	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		4,361.85000	4.36185	4,775,150	12.79	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		555.47000	0.55547	435,300	12.97	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		3,743.47000	3.74347	4,128,130	12.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		766.32000	0.76632	614,350	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		413.32000	0.41332	486,780	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,315.84000	1.31584	1,095,540	13.43	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		2,219.76000	2.21976	2,504,290	13.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.90	Call		2,051.27000	2.05127	1,762,370	13.75	0.00	0	96
R2048	On	03/02/2022	Bond Future	10.90	Put		1,490.82000	1.49082	1,706,750	13.75	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,481.26000	2.48126	2,160,580	13.92	0.00	0	1,46
R2048	On	03/02/2022	Bond Future	10.20	Put		5,034.81000	5.03481	5,472,370	12.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,927.20000	4.92720	4,498,890	15.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		432.16000	0.43216	508,680	15.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,983.71000	4.98371	4,553,850	15.14	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		422.64000	0.42264	497,610	15.14	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,040.31000	5.04031	4,608,940	15.17	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,535.15000	6.53515	6,134,110	15.37	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,064.03000	1.06403	1,174,210	15.37	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,434.17000	6.43417	6,035,440	15.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,088.79000	1.08879	1,201,280	15.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,484.70000	6.48470	6,084,820	15.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,076.41000	1.07641	1,187,750	15.35	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,171.71000	4.17171	4,447,190	13.13	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,969.17000	2.96917	2,725,480	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,133.61000	4.13361	4,407,410	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,903.47000	2.90347	2,663,150	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,209.83000	4.20983	4,487,000	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,936.36000	2.93636	2,694,350	13.13	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,971.31000	3.97131	3,699,290	13.51	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,178.82000	4.17882	4,430,960	13.51	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,005.60000	4.00560	3,732,180	13.52	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,145.61000	4.14561	4,396,350	13.52	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,936.84000	3.93684	3,666,230	13.50	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,211.95000	4.21195	4,465,500	13.50	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,66</b>
<b>Total For R2048</b>											<b>1,965,412.33</b>	<b>23</b>	<b>198,87</b>
R209	On	03/02/2022	Bond Future			10.53786	71.06733	10.47356	71.42821	12.73	0.00	0	20,36
R209	On	05/05/2022	Bond Future			10.71630	68.76731	10.64957	69.13277	12.94	0.00	0	5,36
R209	On	04/08/2022	Bond Future			10.89992	69.56792	10.83067	69.93797	12.34	0.00	0	
R209	On	03/11/2022	Bond Future			11.08267	67.33365	11.01081	67.70841	12.56	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>25,70</b>
R209	On	03/02/2022	Bond Future	11.02	Call		3,386.15000	3.38615	3,089,890	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		402.38000	0.40238	467,000	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,429.77000	3.42977	3,132,180	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		393.12000	0.39312	456,410	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,473.47000	3.47347	3,174,560	13.70	0.00	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	03/02/2022	Bond Future	11.04	Put		383.99000	0.38399	445,960	13.70	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,946.32000	4.94632	4,661,130	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		839.37000	0.83937	919,640	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,304.01000	7.30401	6,980,840	15.15	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		416.26000	0.41626	458,550	15.15	0.00	0	12,08
R209	On	05/05/2022	Bond Future	9.75	Call		406.55000	0.40655	346,730	11.39	0.00	0	8,52
R209	On	05/05/2022	Bond Future	9.75	Put		5,613.56000	5.61356	5,919,200	11.39	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,501.85000	2.50185	2,295,870	12.94	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,952.88000	1.95288	2,112,360	12.94	0.00	0	12,08
R209	On	05/05/2022	Bond Future	11.44	Call		4,986.42000	4.98642	4,700,360	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		829.15000	0.82915	908,550	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,026.60000	5.02660	4,739,670	14.08	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		819.06000	0.81906	897,590	14.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,475.48000	3.47548	3,680,830	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,136.31000	2.13631	1,970,410	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,444.83000	3.44483	3,648,980	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,087.72000	2.08772	1,924,220	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,506.57000	3.50657	3,713,120	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,111.83000	2.11183	1,947,130	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,221.88000	3.22188	3,023,330	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,173.79000	3.17379	3,350,000	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,249.01000	3.24901	3,049,480	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,148.64000	3.14864	3,323,870	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,194.61000	3.19461	2,997,050	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,198.85000	3.19885	3,376,050	12.57	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>58,32</b>
R210	On	03/02/2022	Bond Future			212.96798	212.96798	212.71687	212.71687		0.00	0	1,44
R210	On	05/05/2022	Bond Future			212.68005	212.68005	212.43546	212.43546		0.00	0	10
R210	On	04/08/2022	Bond Future			215.33159	215.33159	215.08422	215.08422		0.00	0	
R210	On	03/11/2022	Bond Future			215.14525	215.14525	214.89737	214.89737		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,55</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,55</b>
R213	On	03/02/2022	Bond Future			9.82769	86.40174	9.77880	86.65892	10.02	0.00	0	22,66
R213	On	05/05/2022	Bond Future			10.02755	83.89243	9.97648	84.15302	10.08	0.00	0	
R213	On	04/08/2022	Bond Future			10.23902	84.87208	10.18564	85.13601	9.64	0.00	0	
R213	On	03/11/2022	Bond Future			10.45369	82.44290	10.39788	82.71020	9.76	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,66</b>
R213	On	03/02/2022	Bond Future	8.63	Call		18.87000	0.01887	13,660	8.96	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Put			6,366.66000	6.36666	6,618,630	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			43.79000	0.04379	32,930	8.98	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,414.23000	5.41423	5,660,550	8.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			211.02000	0.21102	171,640	9.35	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			1,347.03000	1.34703	1,468,200	10.03	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			856.85000	0.85685	942,630	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			273.24000	0.27324	225,190	9.42	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,286.59000	3.28659	3,495,720	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			821.99000	0.82199	717,070	9.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,878.35000	1.87835	2,030,610	9.86	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,247.86000	1.24786	1,111,850	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			564.23000	0.56423	624,590	10.51	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,842.77000	1.84277	1,674,370	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			894.68000	0.89468	983,460	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,875.62000	1.87562	1,705,710	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			875.61000	0.87561	962,880	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,908.73000	1.90873	1,737,330	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			170.85000	0.17085	190,850	11.28	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,975.91000	1.97591	1,801,560	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			820.40000	0.82040	903,230	10.27	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,517.69000	2.51769	2,323,270	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			590.32000	0.59032	653,080	10.48	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,593.81000	2.59381	2,396,990	10.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,611.62000	3.61162	3,829,420	9.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,906.29000	2.90629	2,700,480	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			469.53000	0.46953	520,900	10.62	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,390.97000	4.39097	4,157,440	11.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			203.41000	0.20341	227,060	11.17	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			4,702.67000	4.70267	4,465,490	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,285.12000	4.28512	4,088,100	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			931.54000	0.93154	995,110	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,211.14000	4.21114	4,015,490	10.78	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			954.59000	0.95459	1,019,530	10.78	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,248.09000	4.24809	4,051,750	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			943.00000	0.94300	1,007,250	10.79	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,378.68000	3.37868	3,527,610	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,919.22000	1.91922	1,803,370	9.40	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,350.21000	3.35021	3,498,290	9.40	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,874.95000	1.87495	1,760,790	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,407.33000	3.40733	3,557,100	9.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.89	Call			1,897.01000	1.89701	1,782,010	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,993.22000	2.99322	2,852,480	9.69	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,031.06000	3.03106	3,157,620	9.69	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			3,018.17000	3.01817	2,876,760	9.70	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,008.00000	3.00800	3,133,890	9.70	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			2,968.05000	2.96805	2,828,000	9.68	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,053.93000	3.05393	3,181,180	9.68	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>25,51</b>
R214	On	03/02/2022	Bond Future			10.89775	67.87030	10.82829	68.26916		13.65	0.00	0	17,60
R214	On	05/05/2022	Bond Future			11.06969	65.39398	10.99764	65.79777		13.93	0.00	0	4
R214	On	04/08/2022	Bond Future			11.24882	66.15422	11.17400	66.56307		13.27	0.00	0	
R214	On	03/11/2022	Bond Future			11.42693	63.73756	11.34928	64.15166		13.58	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,04</b>
R214	On	03/02/2022	Bond Future	11.39	Call			3,541.24000	3.54124	3,214,550	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			422.31000	0.42231	494,480	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,585.26000	3.58526	3,257,140	15.01	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			412.95000	0.41295	483,690	15.01	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,629.47000	3.62947	3,299,960	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			403.85000	0.40385	473,200	15.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,955.38000	4.95538	4,645,090	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			927.31000	0.92731	1,020,810	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,875.48000	4.87548	4,567,140	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			949.28000	0.94928	1,044,730	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,915.34000	4.91534	4,606,020	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			938.17000	0.93817	1,032,640	15.29	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,404.85000	3.40485	3,624,190	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,351.29000	2.35129	2,160,460	13.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,374.52000	3.37452	3,592,540	13.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,299.63000	2.29963	2,111,430	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,435.62000	3.43562	3,656,270	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,325.28000	2.32528	2,135,770	13.25	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			3,296.24000	3.29624	3,077,560	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,292.38000	3.29238	3,487,800	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,323.89000	3.32389	3,104,130	13.68	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,266.46000	3.26646	3,460,800	13.68	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			3,268.69000	3.26869	3,051,100	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,318.46000	3.31846	3,514,970	13.66	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R214</b>										0.00	0	18,04
<b>Total for Bond</b>										79,911,695.83	872	1,201,94
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										0.00	0	
<b>Total For ES23</b>										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										0.00	0	
<b>Total For ES23A</b>										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										0.00	0	
<b>Total For ES26</b>										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										0.00	0	
<b>Total For ES26A</b>										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										0.00	0	
<b>Total For ES33</b>										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										0.00	0	
<b>Total For ES33A</b>										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										0.00	0	
<b>Total For ES42</b>										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										0.00	0	
<b>Total For I2025</b>										0.00	0	
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>										0.00	0	
<b>Total For I2033</b>										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										0.00	0	
<b>Total For I2038</b>										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
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	

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 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			806.54200	806.54200	809.56100	809.56100				0.00	0	98
GOVI On 05/05/2022 GOVI			816.09000	816.09000	819.14800	819.14800				0.00	0	
GOVI On 04/08/2022 GOVI			825.96100	825.96100	829.05700	829.05700				0.00	0	
GOVI On 03/11/2022 GOVI			836.34600	836.34600	839.48300	839.48300				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 03/02/2022 GOVI	792.74	Call			168,210.00000	16.82100	138,020,000			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			168,110.00000	16.81100	137,920,000			0.00	0	
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			168,010.00000	16.80100	137,820,000			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			308,980.00000	30.89800	278,400,000			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			309,180.00000	30.91800	278,600,000			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			309,080.00000	30.90800	278,500,000			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			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			97,770.00000	9.77700	66,810,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			97,970.00000	9.79700	67,010,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			97,870.00000	9.78700	66,910,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			190,630.00000	19.06300	159,260,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			190,530.00000	19.05300	159,160,000			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			190,730.00000	19.07300	159,360,000			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>0.00</b>	<b>0</b>	<b>98</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
AL37 On 03/02/2022 Index Future			810.35200	810.35200	811.64700	811.64700				0.00	0	
AL37 On 05/05/2022 Index Future			819.94500	819.94500	821.25800	821.25800				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/08/2022	Index Future			829.86200	829.86200	831.19300	831.19300			0.00	0	
AL37	On	03/11/2022	Index Future			840.29700	840.29700	841.64600	841.64600			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			923.23900	923.23900	926.04200	926.04200			0.00	0	
AL7T	On	05/05/2022	Index Future			934.16900	934.16900	937.00800	937.00800			0.00	0	
AL7T	On	04/08/2022	Index Future			945.46800	945.46800	948.34300	948.34300			0.00	0	
AL7T	On	03/11/2022	Index Future			957.35600	957.35600	960.26900	960.26900			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			817.08700	817.08700	820.18500	820.18500			0.00	0	19
ALBI	On	05/05/2022	Index Future			826.76000	826.76000	829.89800	829.89800			0.00	0	2
ALBI	On	04/08/2022	Index Future			836.76000	836.76000	839.93700	839.93700			0.00	0	
ALBI	On	03/11/2022	Index Future			847.28100	847.28100	850.50000	850.50000			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			305.66500	305.66500	305.69800	305.69800			0.00	0	48
IGOV	On	05/05/2022	Index Future			309.35900	309.35900	309.39300	309.39300			0.00	0	
IGOV	On	04/08/2022	Index Future			313.17500	313.17500	313.21000	313.21000			0.00	0	
IGOV	On	03/11/2022	Index Future			317.18600	317.18600	317.22200	317.22200			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>72</b>
JIBAR f	On	15/12/2021	Jibar Future			3.88300	96.11700	3.88500	96.11500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.93500	96.06500	3.94500	96.05500			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.18000	95.82000	4.19000	95.81000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.24500	95.75500	4.25500	95.74500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.54000	95.46000	4.57000	95.43000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.61000	95.39000	4.64000	95.36000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.85000	95.15000	4.90000	95.10000			0.00	0	1
JIBAR f	On	21/09/2022	Jibar Future			5.22500	94.77500	5.28500	94.71500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.68000	94.32000	5.73000	94.27000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			5.91000	94.09000	5.96000	94.04000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.20500	93.79500	6.26500	93.73500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.38500	93.61500	6.43500	93.56500			0.00	0	1
<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>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>79,911,695.83</b>	<b>872</b>	<b>1,203,91</b>
ABCPI On 07/12/2023 Spot Bond			2.69000	314.00859	2.69000	313.96073				0.00	0	5
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.10044				0.00	0	5
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABF003 On 18/07/2024 Spot Bond					0.00000	101.66206				0.00	0	5
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABF004 On 30/06/2026 Spot Bond			9.65000	99.76852	9.65000	99.74284				0.00	0	5
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABF005 On 30/06/2031 Spot Bond			10.93500	90.12540	10.93500	90.45533				0.00	0	5
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABF007 On 01/12/2030 Spot Bond					0.00000	100.31702				0.00	0	5
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.04535				0.00	0	5
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.65903				0.00	0	5
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.28845				0.00	0	5
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.01452				0.00	0	5
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For ABFN18</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.71888			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>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.00595			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>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.40573			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>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.56315			0.00	0	
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.53049			0.00	20,000,000	10,000,000
<b>Total ABFN26 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For ABFN26</b>									<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.86297			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	100.95990			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	101.88734			0.00	0	
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.10529			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	101.65477			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	100.66734			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	101.21968			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3i On 07/02/2026 Spot Bond					0.00000	100.44110				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	101.91012				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>	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.73259				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>	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.34205				0.00	0	1,000,000,00
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.49035				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.36093				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.63874				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.87678				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.90234				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>	
ABFN4i On 14/10/2026 Spot Bond					0.00000	100.92064				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>	
ABFN4i On 24/06/2025 Spot Bond					0.00000	99.94490				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.33032				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.34613				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.29177				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.05357				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.19537				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	100.98650				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	102.35902				0.00	0	540,938,40
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,938,40</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>540,938,40</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.83928				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.16627				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	101.21033				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.32000	7.32000	7.32000	146.24834				0.00	0	88,148,90
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>88,148,90</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>88,148,90</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	29.62578	100.00000	29.55715				0.00	0	
<b>Total ABKI04/I2025 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 ABK104/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	154.02081				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			3.91000	3.91000	3.91000	202.34199				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			4.50000	4.50000	4.50000	227.94553				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			6.72000	6.72000	6.72000	103.52370				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			7.74000	7.74000	7.74000	111.24274				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			5.16000	102.74587	5.16000	102.73165				0.00	0	4,680,000,00
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,680,000,00</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>4,680,000,00</b>
ABS15 On 11/11/2022 Spot Bond			5.25000	104.94246	5.25000	104.92743				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			7.09500	112.18049	7.09500	112.15888				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			8.00500	113.31813	8.00500	113.29356				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			5.69000	109.18736	5.69000	109.17043				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			7.83000	106.20211	7.83000	106.17958				0.00	0	740,000,00
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.01736	100.00000	12.98823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			2.01000	318.01273	2.01000	317.97014				0.00	0	160,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ABSI4 On 31/01/2022 Spot Bond			1.75500	176.91421	1.75500	176.89173				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.61500	10.61500	10.61500	105.51652				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99967				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.99970				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.00000				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	99.76746				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	99.99997				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	99.99997				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	178.97142				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	181.14417				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.00390				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.55546				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	100.79443				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	101.63239				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	102.43558				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.47117				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	104.87646				0.00	317,788,000	158,894,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>317,788,000</b>	<b>158,894,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>317,788,000</b>	<b>158,894,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.63369				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.30418				0.00	0	200,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AGT03</b>										0.00	0	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.79184				0.00	0	
<b>Total AGT04 SPOT</b>										0.00	0	
<b>Total For AGT04</b>										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.88799				0.00	0	
<b>Total AH2A11 SPOT</b>										0.00	0	
<b>Total For AH2A11</b>										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.92221				0.00	0	
<b>Total AH2A21 SPOT</b>										0.00	0	
<b>Total For AH2A21</b>										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.04000	101.44962	8.04000	102.07751				0.00	0	
<b>Total AH2A31 SPOT</b>										0.00	0	
<b>Total For AH2A31</b>										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.97374				0.00	0	
<b>Total AH2B11 SPOT</b>										0.00	0	
<b>Total For AH2B11</b>										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.14542				0.00	0	
<b>Total AH2C11 SPOT</b>										0.00	0	
<b>Total For AH2C11</b>										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.35982				0.00	0	
<b>Total AHF2D1 SPOT</b>										0.00	0	
<b>Total For AHF2D1</b>										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.76764				0.00	0	
<b>Total AHF2O1 SPOT</b>										0.00	0	
<b>Total For AHF2O1</b>										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42729				0.00	0	
<b>Total AHF5A2 SPOT</b>										0.00	0	
<b>Total For AHF5A2</b>										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.41000	108.63307	6.41000	108.61445				0.00	0	
<b>Total AHF5A3 SPOT</b>										0.00	0	
<b>Total For AHF5A3</b>										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.40067				0.00	0	
<b>Total AHF5A4 SPOT</b>										0.00	0	
<b>Total For AHF5A4</b>										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.45010				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.48050				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	100.99774				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	100.57212				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	100.91339				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.45002				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	100.48040				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	100.69249				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	100.58031				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.41962				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.46520				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	100.45381				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	100.49557				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	100.48115				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	100.75288				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	100.71513				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.49000	106.95975	7.49000	106.93814				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			7.91000	103.47317	7.91000	103.45100				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.74500	91.40598	11.74500	91.37716				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			5.94000	181.51930	5.94000	181.47577				0.00	0	40,000,00
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
APF06 On 24/08/2022 Spot Bond					0.00000	100.30831				0.00	0	400,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	99.87506				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	100.87468				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.11102				0.00	0	
<b>Total APF10 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 APF10</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	100.05855				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.48003				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	100.77938				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	100.98351				0.00	0	
<b>Total APF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF17</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.85000	242.37405	4.85000	242.32298				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.35000	210.36197	5.35000	210.31485				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			2.73000	176.72104	2.73000	176.69389				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			2.77500	176.71214	2.77500	176.68477				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			4.78000	192.68422	4.78000	192.64401				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	100.00006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.83938				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.78000	114.66966	4.78000	114.64586				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.99687				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.65663				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.30534				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.99591				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.51748				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.45920				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	100.44858				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.11425				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29(On 26/09/2023 Spot Bond					0.00000	99.87672				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.00000				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>	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.18233				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	100.00000				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			4.47500	4.47500	4.47500	106.52392				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31(On 28/02/2033 Spot Bond			4.93000	4.93000	4.93000	100.25103				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	99.99997				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	99.99995				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	100.63091				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.31812				0.00	0	
<b>Total ASN335 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 ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			4.89000	113.09656	4.89000	113.07275				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	99.99996				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	99.99997				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.98859				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.99997				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	99.99997				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.32335				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	99.99994				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	99.99993				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	99.99992				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	100.97320				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	100.07481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.07481				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.44121				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.41201				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.04412				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN399 On 20/12/2024 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.99989				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.21457				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.29346				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>	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.97240				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45( On 23/06/2025 Spot Bond					0.00000	99.97136				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	99.98128				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	100.59248				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	103.56343				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.87131				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	100.87991				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	103.57775				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47( On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.30941				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	100.68650				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	100.81041				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	99.98457				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48( On 20/06/2025 Spot Bond					0.00000	100.15018				0.00	0	
<b>Total ASN480 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 ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	125.68000				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.22677				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	99.98462				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.01958				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.01958				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.98506				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.43500	98.29724	9.43500	98.27248				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.61500	98.26258	8.61500	98.23994				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.16500	96.82801	9.16500	96.80431				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.16500	96.82801	9.16500	96.80431				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.51854	9.10000	103.49351				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.26803	11.05000	104.23756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	104.24883	11.00000	104.21850				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.05680	10.50000	104.02786				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>	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.05680	10.50000	104.02786				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>	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.31579				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.72109				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>	
ASN540 On 28/11/2022 Spot Bond					0.00000	100.66451				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>	
ASN540 On 31/07/2023 Spot Bond			10.60000	104.09521	10.60000	104.06600				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>	
ASN550 On 31/01/2024 Spot Bond			10.47000	102.70194	10.47000	104.01642				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>	
ASN550 On 31/01/2024 Spot Bond			10.55000	104.07600	10.55000	104.04693				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>	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.69427				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>	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.90814				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	100.22872				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	99.63030				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.02655				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.59624				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	100.12898				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	100.11660				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	103.53769	9.22000	103.51181				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	101.00037				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.01193				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	100.79628				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	100.85635				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.41525				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	98.27571				0.00	800,000,000	800,000,000
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
<b>Total For ASN607</b>										<b>0.00</b>	<b>800,000,000</b>	<b>800,000,000</b>
ASN61: On 31/01/2030 Spot Bond					0.00000	100.88425				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	101.62668				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.73540				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	99.98396				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	100.55467				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	100.76958				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	99.98486				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.41499				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	100.73363				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.99995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN633 On 20/06/2026 Spot Bond					0.00000	99.99963				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.26012				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.87549				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.12429				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	101.09318				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	101.51971				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	100.43990				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	100.35079				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	100.54227				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.27158				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN669 On 29/06/2026 Spot Bond					0.00000	99.85425				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	99.99967				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.99963				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.47231				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	99.94102				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	101.50291				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	100.77124				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	100.83623				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.15413				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	100.82066				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	99.99975				0.00	100,000,000	50,000,00
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For ASN700</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
ASN70: On 20/06/2026 Spot Bond					0.00000	99.99974				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	99.99997				0.00	0	
<b>Total ASN703 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 ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.64858				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	101.13227				0.00	0	
<b>Total ASN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN708</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 10/01/2022 Spot Bond					0.00000	101.35404				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	100.73019				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	100.58411				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	101.57988				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.10531				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.88012				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.86546				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	99.85983				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	100.11578				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.00671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.84949				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>	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.85492				0.00	0	
<b>Total ASN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN726</b>										<b>0.00</b>	<b>0</b>	
ASN726 On 05/06/2023 Spot Bond					0.00000	100.24117				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>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.80619				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.37727				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.91188				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN737 On 18/02/2022 Spot Bond					0.00000	100.42372				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>	
ASN740 On 22/02/2022 Spot Bond					0.00000	100.42466				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>	
ASN741 On 20/06/2026 Spot Bond					0.00000	99.99978				0.00	0	500,000,00
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN742 On 20/06/2026 Spot Bond					0.00000	99.99977				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.63107				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74 On 31/10/2026 Spot Bond					0.00000	100.43894				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>	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.29134				0.00	0	
<b>Total ASN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN754</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.28422				0.00	0	
<b>Total ASN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN755</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.29408				0.00	0	
<b>Total ASN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN757</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.29058				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.27157				0.00	0	
<b>Total ASN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN759</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.27678				0.00	0	
<b>Total ASN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN760</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.13882				0.00	0	
<b>Total ASN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN761</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 17/03/2022 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 ASN764 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 ASN764</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			4.44000	103.47688	4.44000	103.46443			0.00	0		
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>		
BAW21 On 24/03/2022 Spot Bond			9.30000	102.22519	9.30000	102.19975			0.00	0		
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>		
BAW22 On 07/12/2022 Spot Bond					0.00000	101.16156			0.00	0		
<b>Total BAW22 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 BAW22</b>									<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.38391			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	100.43428			0.00	0	
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.86498			0.00	0	
<b>Total BAW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>									<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.76500	100.12214	6.76500	100.10385			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	102.20585			0.00	0	300,000,00
<b>Total BAW34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BAW34</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BAW35 On 18/02/2022 Spot Bond					0.00000	100.44362			0.00	0	
<b>Total BAW35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>									<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.82786			0.00	300,000,000	400,000,00
<b>Total BAW36 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>400,000,00</b>
<b>Total For BAW36</b>									<b>0.00</b>	<b>300,000,000</b>	<b>400,000,00</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.57723			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	101.81231			0.00	0	
<b>Total BAYA64 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>									<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.61000	8.61000	8.61000	105.52676			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			11.22500	11.22500	11.22500	105.84462			0.00	0	
<b>Total BAYA72 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>									<b>0.00</b>	<b>0</b>	
BAYA75 On 31/03/2022 Spot Bond					0.00000	101.66053			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.35983				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.57274				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	101.57296				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	101.57153				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	102.04677				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	102.76686				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	101.70765				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	101.92315				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	101.86714				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	102.08464				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.81150				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.92227				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.89604				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.12479				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.04977				0.00	0	200,000,00
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.73838				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.06721				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.75708				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.81203				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.75670				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.19895				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	102.58405				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	102.25455				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 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>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.19969				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>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.59963				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>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.31053				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.19925				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			8.17000	8.17000	8.17000	101.14377				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	100.78081				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	100.74341				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.19812				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.52302				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.05540				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	98.10394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.38091				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			7.40000	106.48123	7.40000	106.45987				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.34718				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	100.59206				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.52773				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.13618				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	102.66996				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.96567				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	102.47471				0.00	928,104,000	464,052,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>928,104,000</b>	<b>464,052,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>928,104,000</b>	<b>464,052,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.58049				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	100.93017				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			6.15000	107.04339	6.15000	107.02548				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.13337				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	99.68065				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	100.88833				0.00	594,300,000	594,300,000
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>594,300,000</b>	<b>594,300,000</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>594,300,000</b>	<b>594,300,000</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.76715				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.90216				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.20154				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	99.45700				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	98.22300				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.79200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.77800				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.35743				0.00	0	
<b>Total BNPP11 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 BNPP11</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 27/03/2022 Spot Bond					0.00000	99.89418				0.00	0	
<b>Total BNPP12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP12</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.81203				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.44010				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.18411				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.66790				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.95729				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.69133				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.07012				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	100.64009				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	100.66569				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	100.39563				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.51087				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	100.58248				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	99.86160				0.00	800,000,000	200,000,000
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
CBL29: On 30/04/2024 Spot Bond					0.00000	99.37448				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	100.62830				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			7.74500	106.66684	7.74500	106.64469				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			7.91500	108.45367	7.91500	108.43055				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03: On 15/03/2025 Spot Bond			8.51500	110.29995	8.51500	110.27454				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			9.93500	9.93500	9.93500	104.82145				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42: On 03/08/2023 Spot Bond					0.00000	101.03629				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR43 On 08/02/2022 Spot Bond					0.00000	100.85826				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	100.45010				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.48107				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.20570				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.28166				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	108.87475	4.77000	105.85700				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	102.89200				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	99.64224				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.26000	109.36424	7.26000	109.34269				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	111.81345	8.70700	113.38500				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	100.86502				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.91325				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.35978				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.81018	10.98000	101.78011				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	116.75128	6.50000	111.42000				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 20/09/2022 Spot Bond					0.00000	99.99998				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.54206				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.53730				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2022 Spot Bond			2.70000	176.72697	2.70000	176.69998				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>	
CLN45 On 31/01/2025 Spot Bond			5.77000	142.29401	5.77000	142.26077				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN45 On 31/01/2025 Spot Bond			6.21000	140.48170	6.21000	140.44725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.75800				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 13/03/2022 Spot Bond			6.61000	103.48625	6.61000	103.46778				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>	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.13554				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>	
CLN465 On 28/03/2022 Spot Bond					0.00000	99.89590				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>	
CLN468 On 28/03/2022 Spot Bond					0.00000	99.99073				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>	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.58823				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN472 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 28/07/2022 Spot Bond			6.41000	105.21473	6.41000	105.19669				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	99.99182				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	100.00006				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	100.36500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			6.81000	110.90651	6.81000	110.88600				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.00440				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.15279				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.21957				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	100.69599				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	101.30186				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.14343				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	101.48910				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	96.78485				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	102.63872	9.96000	102.61117				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.40514	10.01000	101.37794				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	100.43958				0.00	0	
<b>Total CLN518 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 CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	99.76969	9.60000	99.76215				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.11015				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	100.33201				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.59228	9.20000	102.56680				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.50157				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.18153				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.58655				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.61896				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.11015				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.02545				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.39500	107.21695	9.39500	107.19021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.08165				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	100.85414				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.17192				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 20/12/2023 Spot Bond					0.00000	145.70000				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.32890				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>	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.10124				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN545 On 21/08/2026 Spot Bond			8.86500	107.63597	8.86500	107.61060				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			8.91500	105.49711	8.91500	105.47169				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			9.00500	104.79851	9.00500	104.77301				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.93632				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.55639				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.56419				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.42710				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 17/01/2024 Spot Bond					0.00000	101.30067				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 20/12/2023 Spot Bond				100.00000	0.00000	129.34800				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 11/02/2026 Spot Bond					0.00000	100.60825				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 12/11/2025 Spot Bond			10.19000	100.97146	10.19000	100.95118				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			8.86500	105.26174	8.86500	105.23651				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 08/02/2024 Spot Bond					0.00000	100.64729				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 21/02/2024 Spot Bond					0.00000	100.41579				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 17/01/2024 Spot Bond					0.00000	103.52815				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.23105				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.57117				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.09500	103.90390	9.09500	103.87837				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.59516				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.57435				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.07678				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.99994				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.98231				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.26947				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.60350				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.30992				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>	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.05479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.88798				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.30173				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.14104				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	100.16166				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	100.02463				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	100.00011				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	100.85237				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	101.67089				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			4.19000	144.66401	4.19000	117.38336				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	100.42007				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	101.25292				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN596 On 24/11/2024 Spot Bond					0.00000	100.42007				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>	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.64535				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>	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.19578				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	100.14756				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00011				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	100.00011				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	100.37800				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	103.23776				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	100.62192				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	100.53333				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	102.72347				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	101.01732				0.00	0	
<b>Total CLN607 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 CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.44570				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.30984	9.32000	101.28449				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.81506				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.53560				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.20806				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.43058				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.68327				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>	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.14907				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>	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.33876				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.38366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.39617				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.75867				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.75585				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	100.77606				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	95.69700				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	100.86939				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			6.39000	106.35189	6.39000	106.33372				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	100.56998				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	90.46869				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			12.01500	64.61750	12.01500	85.81420				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	100.47154				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63( On 19/08/2025 Spot Bond			9.56500	102.97969	9.56500	102.95354				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63' On 19/08/2025 Spot Bond					0.00000	100.56746				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>	
CLN63' On 21/11/2022 Spot Bond					0.00000	100.47279				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>	
CLN63' On 09/10/2034 Spot Bond					0.00000	101.40059				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63' On 09/05/2022 Spot Bond					0.00000	100.68411				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63' On 19/08/2025 Spot Bond					0.00000	102.33920				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 21/11/2024 Spot Bond					0.00000	100.42717				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63' On 19/08/2025 Spot Bond					0.00000	100.56494				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/02/2022 Spot Bond					0.00000	100.58633				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>	
CLN64( On 19/08/2025 Spot Bond					0.00000	100.61530				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64' On 17/10/2023 Spot Bond					0.00000	100.89362				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64' On 21/11/2024 Spot Bond					0.00000	100.42945				0.00	0	
<b>Total CLN644 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 CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.79618				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.00006				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	100.72195				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.31783				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	100.56494				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	100.45556				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	100.56494				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	96.47100				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	99.99995				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	101.46173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.61205				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	100.75200				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.76300				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	117.13600				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	141.21800				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	100.55265				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.43788				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	100.67566				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	105.06409				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.43792				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	100.35534				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.62369				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>	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.17149				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>	
CLN67 On 31/01/2025 Spot Bond			4.77614	146.49120	4.77614	119.02482				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>	
CLN67 On 31/01/2025 Spot Bond			4.77614	146.49120	4.77614	119.02559				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.63627				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.66979				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>	
CLN67 On 21/12/2026 Spot Bond					0.00000	99.98451				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>	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.67439				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>	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.64716				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>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.19221				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>	
CLN68 On 21/06/2023 Spot Bond					0.00000	99.98532				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>	
CLN68 On 21/06/2023 Spot Bond					0.00000	99.98489				0.00	0	
<b>Total CLN684 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 CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.82999				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	99.98176				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.98155				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	99.98409				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	101.25996				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	99.98422				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	100.66821				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	86.89312				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.34969				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	99.07268				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	100.28930				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	100.51300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	85.88135				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	101.00380				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.46752				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	100.68655				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	100.10820				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	99.98434				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	83.82625				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	84.07244				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	100.08784				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	100.48668				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	99.98423				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN715 On 21/06/2025 Spot Bond					0.00000	99.98423				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.98423				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.85263				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.09777				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	81.83744				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	82.16374				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	100.26727				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	82.88279				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	99.98561				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	99.98561				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	99.98561				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	99.98532				0.00	0	
<b>Total CLN727 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 CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.98532				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.98532				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.41526				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.46851				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.11666				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.09967				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.64693				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>	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.04557				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.00006				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>	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.00001				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>	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.82900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	94.66378				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	100.55655				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.60605				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.07268				0.00	0	
<b>Total CLN743 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN743</b>										<b>0.00</b>	<b>0</b>	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.12887				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.39498				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN747 On 21/12/2021 Spot Bond					0.00000	99.98417				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.85816				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.10726				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>	

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 01/10/2026 Spot Bond					0.00000	101.14387				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.84355				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	99.07268				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.53696				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.69589				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.80699				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.34865				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	102.84355				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	99.94889				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	100.84575				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	99.61874				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	82.35561				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	88.81968				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	100.37793				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	100.89287				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.85000	6.85000	6.85000	114.71587				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	100.35029				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond					0.00000	102.82158				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	100.42589				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	100.57945				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	100.52222				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	103.52894				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	100.49581				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.43079				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.42288				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.40170				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN786 On 21/12/2027 Spot Bond					0.00000	99.98630			0.00	0	
<b>Total CLN786 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>									<b>0.00</b>	<b>0</b>	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.27026			0.00	0	
<b>Total CLN787 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>									<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.12767			0.00	0	
<b>Total CLN788 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>									<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.17000	101.16603	8.17000	101.14377			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			7.71000	106.60813	7.71000	106.58599			0.00	0	
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.13500	104.64882	10.13500	104.62055			0.00	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.70000	108.12433	6.70000	108.10475			0.00	0	
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.24500	104.20358	7.24500	104.18320			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			11.92500	94.69876	11.92500	94.66864			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			10.51500	95.55026	10.51500	95.52337			0.00	0	
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.61000	9.61000	9.61000	109.77922		39,254,974,781,480.00	4,084,804,868	1,021,201,03	
<b>Total CPV01 SPOT</b>								<b>39,254,974,781,480.00</b>	<b>4,084,804,868</b>	<b>1,021,201,03</b>	
<b>Total For CPV01</b>								<b>39,254,974,781,480.00</b>	<b>4,084,804,868</b>	<b>1,021,201,03</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.43760			0.00	0	
<b>Total DENG88 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 DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.93753				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 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	21,400,000,000	10,700,000,00	
<b>Total DNG104 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>21,400,000,000</b>	<b>10,700,000,00</b>	
<b>Total For DNG104</b>									<b>10,000,000,000,000.00</b>	<b>21,400,000,000</b>	<b>10,700,000,00</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.00000				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	100.42039				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	101.41760				0.00	0	300,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
DSY03 On 21/11/2024 Spot Bond			9.26500	9.26500	9.26500	103.81923				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.84514				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	100.45391				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			6.68000	106.85545	6.68000	106.83637			20,040,000,000,000.00	3,000,000,000	105,646,548,30	
<b>Total DV23 SPOT</b>									<b>20,040,000,000,000.00</b>	<b>3,000,000,000</b>	<b>105,646,548,30</b>	
<b>Total For DV23</b>									<b>20,040,000,000,000.00</b>	<b>3,000,000,000</b>	<b>105,646,548,30</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	47.34624	100.00000	47.24202				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	47.34624	100.00000	47.24202				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.19000	108.19374	7.19000	108.17299				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26640	9.69000	103.23986				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26640	9.69000	103.23986				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.85000	95.10728	11.85000	95.07753				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.40353	10.10000	103.37584				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.40353	10.10000	103.37584				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.84080				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.20187				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.89925				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.81660				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.15118				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.98179				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.69772				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	44,700,000,00
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>44,700,000,00</b>
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	<b>44,700,000,00</b>
DVFB2f On 31/05/2024 Spot Bond					0.00000	98.51490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.68168				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.63625				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.56270				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.67403				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.78141				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.50695				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
DVFC26 On 15/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	22,200,000,00
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,200,000,00</b>
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	<b>22,200,000,00</b>
DVFC28 On 15/12/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,500,000,00
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,500,000,00</b>
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	<b>10,500,000,00</b>
ECN22 On 14/03/2022 Spot Bond			5.33000	103.61911	5.33000	103.60416				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			6.72000	109.25842	6.72000	109.23848				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			5.11000	111.61521	5.11000	111.59085				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.78000	101.64839	4.78000	101.62732				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	138.81379	2.25000	138.79438				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			4.13500	146.89127	4.13500	146.86304				0.00	0	7,500,000,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>7,500,000,00</b>
EL29 On 19/11/2029 Spot Bond			4.06300	133.60228	4.06300	133.57686				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.10500	130.57426	4.10500	130.54952				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			4.80000	113.54025	4.80000	113.51647				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.75000	103.72709	4.75000	103.70566				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	138.81379	2.25000	138.79438				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	182.94343				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	180.01204				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	139.37806				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	138.27404				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	136.03708				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	126.40335				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	127.65414				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	122.31917				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	124.36112				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	102.88154				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.60000	102.21640	9.60000	102.18993			8,400,000,000,000.00	875,000,000	875,000,000	875,000,000
<b>Total EMM03 SPOT</b>									<b>8,400,000,000,000.00</b>	<b>875,000,000</b>	<b>875,000,000</b>	<b>875,000,000</b>
<b>Total For EMM03</b>									<b>8,400,000,000,000.00</b>	<b>875,000,000</b>	<b>875,000,000</b>	<b>875,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.56500	11.56500	11.56500	94.50276			0.00	0	0	
<b>Total EMM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For EMM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.61500	11.61500	11.61500	99.09412			0.00	0	0	666,715,600
<b>Total EMM05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>666,715,600</b>
<b>Total For EMM05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	<b>666,715,600</b>
EMM06 On 23/06/2025 Spot Bond			9.66500	9.66500	9.66500	100.94063			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.66500	9.66500	9.66500	106.60576				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.59500	11.59500	11.59500	79.67889				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			10.89500	10.89500	10.89500	99.34121				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			11.59500	11.59500	11.59500	93.46383				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	100.23954				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.19395				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	100.10605				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	100.10347				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	100.59099				0.00	800,000,000	200,000,000
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,000</b>
EPF021 On 02/09/2023 Spot Bond					0.00000	100.29514				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	100.34516				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	100.20619				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	100.10249				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	100.53821				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.25332				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.26018				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	100.91429				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.35396				0.00	0	300,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	100.71484				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	99.97112				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.06115				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	100.54750				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	100.51256				0.00	0	
<b>Total EQT010 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 EQT010</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.46724			0.00	0	
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.44477			0.00	0	
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.50312			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.44925			0.00	0	
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.47168			0.00	0	
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.43762			0.00	0	
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.42682			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.49410			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			6.04000	108.17362	6.04000	108.15613			0.00	0	
<b>Total ES23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>									<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.03003	10.00000	104.00244			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.66500	98.84111	8.66500	98.81808		51,990,000,000.00	6,000,000	4,828,573,30	
<b>Total ES26 SPOT</b>								<b>51,990,000,000.00</b>	<b>6,000,000</b>	<b>4,828,573,30</b>	
<b>Total For ES26</b>								<b>51,990,000,000.00</b>	<b>6,000,000</b>	<b>4,828,573,30</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.70668	7.85000	101.68516		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.39000	77.14236	11.32500	77.46050				68,340,000,000.00	6,000,000	683,553,30
<b>Total ES33 SPOT</b>										<b>68,340,000,000.00</b>	<b>6,000,000</b>	<b>683,553,30</b>
<b>Total For ES33</b>										<b>68,340,000,000.00</b>	<b>6,000,000</b>	<b>683,553,30</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.99249	7.50000	101.97175				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			11.87000	75.63285	11.80000	76.02941				47,480,000,000.00	4,000,000	7,778,491,10
<b>Total ES42 SPOT</b>										<b>47,480,000,000.00</b>	<b>4,000,000</b>	<b>7,778,491,10</b>
<b>Total For ES42</b>										<b>47,480,000,000.00</b>	<b>4,000,000</b>	<b>7,778,491,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.31207	8.50000	101.28890				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.20691				0.00	0	300,000,00
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.94924				0.00	0	300,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.99995				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	100.51528				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	100.42721				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.48893				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	100.51264				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.77505				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	101.29414				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	100.42662				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	100.68314				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	100.73209				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	101.61413				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	102.82846				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	101.42573				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.35869				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	103.46950				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.88930				0.00	0	
<b>Total FRB26 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 FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.24500	107.61979	8.24500	107.59590				0.00	0	1,350,000,00
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	<b>1,350,000,00</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	103.54069				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	102.92694				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			8.16500	101.35718	8.16500	101.33489				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	100.40960				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			2.16000	176.83391	2.16000	176.80950				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.47000	315.29691	2.47000	315.25073				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			3.08500	3.08500	3.08500	153.95235				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			3.97000	201.69323	3.97000	201.65553				0.00	0	110,000,00
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
FRBI29 On 31/03/2029 Spot Bond			4.42000	4.42000	4.42000	106.91168				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	218.40083				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			5.01000	97.46130	5.01000	97.44035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.01000	97.34377	5.01000	99.29055				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.85000	6.85000	6.85000	82.57839				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.92000	6.92000	6.92000	81.77249				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	148.21963				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.82811				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC22 On 31/01/2022 Spot Bond			2.81000	176.70521	2.81000	176.67769				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23 On 31/01/2022 Spot Bond			3.67000	176.53520	3.67000	176.50358				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.03288				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.58154				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	102.10404				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>	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.81036				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>	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.70472				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>	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.43104				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>	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.00001				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>	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.31983				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>	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.78287				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>	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.02888				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>	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.26236				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>	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.00000				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>	
FRC290 On 20/06/2022 Spot Bond					0.00000	100.48774				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>	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.52308				0.00	0	
<b>Total FRC296 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 FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.53259				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.12018				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.40796				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.71196				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.38824				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.68792				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 On 27/02/2023 Spot Bond					0.00000	100.30763				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.75436				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31 On 20/12/2024 Spot Bond					0.00000	99.99990				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	99.99994				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	100.63272				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.08165				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.82148				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.99990				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.99972				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.13109				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.99971				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.11154				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.67141				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.09920				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.31946				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	100.58761				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.94887				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>	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.79962				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>	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.00921				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>	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.65025				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>	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.87590				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>	
FRC34(On 20/12/2024 Spot Bond					0.00000	99.99981				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>	
FRC34(On 21/12/2027 Spot Bond					0.00000	99.98465				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.02089				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 20/12/2025 Spot Bond					0.00000	99.99953				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.58860				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.09787				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.95660				0.00	0	
<b>Total FRC349 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 FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.86140				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.35042				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.24632				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.97218				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.06264				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.97241				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.98184				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.64478				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.83482				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.02788				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.84137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.21476				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.62750				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.64611				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.88731				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.37527				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 20/06/2026 Spot Bond					0.00000	100.00000				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.00000				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>	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.97782				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.97325				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>	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	101.35668				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.04211				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.03017				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 20/12/2026 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 23/09/2023 Spot Bond					0.00000	99.94220				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC380 On 16/12/2021 Spot Bond					0.00000	0.00000				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>	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.99976				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			3.45000	3.45000	3.45000	176.54807				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			3.39000	3.39000	3.39000	176.56023				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	176.55820				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			4.42500	105.27795	4.42500	105.25692				0.00	0	
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.63000	116.85732	4.63000	116.83354				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.80979				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.46417				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	101.42804				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.12391				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.71783				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.29814				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	103.63438				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	99.97231				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	101.34950				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.97177				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.19800	4.19800	4.19800	105.37293				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	117.27707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.33748				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.74026				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 31/01/2038 Spot Bond			4.74000	115.24821	4.74000	115.22441				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS108 On 07/12/2033 Spot Bond			4.80000	221.57490	4.80000	221.52850				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			4.88000	113.23849	4.88000	113.21469				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	220.89872				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS112 On 31/01/2025 Spot Bond			3.92000	150.22552	3.92000	150.19781				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.50438	3.70500	131.48086				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.68000	116.12259	4.68000	116.09881				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 07/12/2033 Spot Bond			4.95000	218.44743	4.95000	218.40083				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			5.00000	217.41667	5.00000	217.36999				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.45000	122.15217	3.45000	152.29755				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			5.03000	216.80099	5.03000	216.75429				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			4.88000	113.23849	4.88000	113.21469				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.59000	194.75537	4.59000	194.71573				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			5.63000	103.16404	5.63000	103.14031				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.48000	195.96611	4.48000	195.92678				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.54000	195.30464	4.54000	195.26515				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			5.54000	206.64719	5.54000	206.59986				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.58000	103.80099	5.58000	103.77727				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	113.21469				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			4.86000	113.52299	4.86000	113.49921				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			4.35000	197.40809	4.35000	197.36917				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.31000	211.15419	5.31000	211.10713				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.48000	195.96611	4.48000	195.92678				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.48000	195.96611	4.48000	195.92678				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.88100	202.71216	3.88100	202.67475				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.22000	148.90422	4.22000	148.87555				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			2.51000	176.76458	2.51000	176.73850				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>	
FRS147 On 31/03/2028 Spot Bond			4.83000	192.14339	4.83000	192.10302				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.87000	191.71197	4.87000	191.67148				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.19000	149.03572	4.19000	149.00715				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.34500	197.46380	4.34500	197.42490				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	191.56377				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>	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.36900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.91081				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.00537				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.39740				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	216.96017				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	156.33668				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	201.03245				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 19/06/2026 Spot Bond					0.00000	49.89273				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.59130				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.68314				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20( On 12/08/2025 Spot Bond					0.00000	100.56942				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.38198				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 14/10/2025 Spot Bond					0.00000	101.02487				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS20( On 18/11/2024 Spot Bond					0.00000	100.44359				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21( On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22( On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	102.12624				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.98465				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.36179				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.54752				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	104.24699				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.67506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 31/03/2032 Spot Bond					0.00000	102.30824				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 04/12/2022 Spot Bond					0.00000	100.61749				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 12/12/2025 Spot Bond					0.00000	78.23902				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 09/12/2023 Spot Bond					0.00000	100.27881				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 29/12/2025 Spot Bond					0.00000	122.12137				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 20/12/2021 Spot Bond					0.00000	100.00000				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>	
FRS24( On 19/01/2024 Spot Bond					0.00000	101.54188				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 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>	
FRS24( On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 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	100.63333				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.63475				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>	
FRS253 On 22/02/2024 Spot Bond					0.00000	104.86319				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>	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.63050				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>	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.25917				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>	
FRS256 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>	
FRS257 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>	
FRS258 On 23/01/2024 Spot Bond					0.00000	121.92675				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS259 On 24/03/2022 Spot Bond					0.00000	99.86808				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>	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.98420				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>	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.40036				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>	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS263 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.45337				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	122.20160				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	101.46451				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	119.60101				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.28520				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	114.28874				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	101.45559				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.41009				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 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	101.84091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	99.97792				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.09332				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.20481				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.75698				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>	
FRS283 On 28/02/2031 Spot Bond			9.47000	9.47000	9.47000	103.13188				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS284 On 28/02/2031 Spot Bond			9.47000	9.47000	9.47000	103.13188				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.83877				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.05749				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>	
FRS287 On 13/11/2023 Spot Bond					0.00000	100.74856				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 31/01/2030 Spot Bond			10.80400	10.80400	10.80400	96.19471				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29( On 03/03/2022 Spot Bond					0.00000	100.22668				0.00	0	
<b>Total FRS290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS290</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.27000	2.27000	2.27000	316.42938				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			2.01000	318.01273	2.01000	317.97014				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			2.01000	2.01000	2.01000	317.97014				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.75000	176.91520	1.75000	176.89275				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			1.75000	176.91520	1.75000	176.89275				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	100.67557				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.58000	108.93759	4.58000	108.91558				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			4.32000	72.05135	4.32000	112.54655				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			3.34000	3.34000	3.34000	152.79403				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	151.53406				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.07000	3.07000	3.07000	311.74853			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			5.73000	5.73000	5.73000	104.66176		57,300,000,000.00	10,000,000	260,000,00	
<b>Total FRX23 SPOT</b>								<b>57,300,000,000.00</b>	<b>10,000,000</b>	<b>260,000,00</b>	
<b>Total For FRX23</b>								<b>57,300,000,000.00</b>	<b>10,000,000</b>	<b>260,000,00</b>	
FRX24 On 10/12/2024 Spot Bond			6.82000	110.72580	6.82000	110.70541		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			7.08500	112.24262	7.08500	112.22139		0.00	0		
<b>Total FRX25 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX25</b>								<b>0.00</b>	<b>0</b>		
FRX26 On 01/10/2026 Spot Bond			7.54500	109.81394	7.54500	109.79160		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			7.66500	113.61257	7.66500	113.58896		0.00	0		
<b>Total FRX27 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX27</b>								<b>0.00</b>	<b>0</b>		
FRX28 On 26/07/2028 Spot Bond			8.17500	113.82286	8.17500	113.79809		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			8.65500	110.05935	8.65500	110.03401		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			8.90500	106.80206	8.90500	106.77679		267,150,000,000.00	30,000,000	730,000,00	
<b>Total FRX31 SPOT</b>								<b>267,150,000,000.00</b>	<b>30,000,000</b>	<b>730,000,00</b>	
<b>Total For FRX31</b>								<b>267,150,000,000.00</b>	<b>30,000,000</b>	<b>730,000,00</b>	
FRX32 On 31/03/2032 Spot Bond			9.15500	111.30734	9.15500	111.27998		0.00	0		
<b>Total FRX32 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX32</b>								<b>0.00</b>	<b>0</b>		
FRX45 On 14/04/2045 Spot Bond			10.61000	79.08000	10.61000	79.05754		0.00	0		
<b>Total FRX45 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For FRX45</b>								<b>0.00</b>	<b>0</b>		
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.31459		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.62939				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	100.40293				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	100.38388				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	100.39681				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	100.40061				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>	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.78522				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>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.82783				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.88351				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.91133				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	100.45271				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.25525				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.55866				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	100.41589				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	100.36700				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	100.36794				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	100.51036				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			4.02000	111.96003	4.02000	111.93894				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.18719				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			6.28900	108.34252	6.28900	108.32409				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.23728				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.79711				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			6.76500	108.38290	6.76500	108.36308				0.00	0	190,000,00
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	100.90617				0.00	0	
<b>Total GRT22 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 GRT22</b>									<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.76788			0.00	0	
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.14523			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	100.65373			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	100.17494			0.00	0	
<b>Total GRT26G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>									<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.55888			0.00	0	200,000,00
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	99.86243			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	98.74708			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	100.30520			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	100.60981			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	98.49904			0.00	0	
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.63606			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	99.81975			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.16549				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	100.67947				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	99.70902				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	99.98268				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	100.42114				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.79981				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.83657				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.09088				0.00	0	300,000,00
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
H10T1 On 26/02/2023 Spot Bond					0.00000	100.83072				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	101.37035				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.27305				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.48680				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.01759				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.28226				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.32652				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.48442				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	99.95659				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.27905				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.17521				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>	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.24755				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	101.16985				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	101.14773				0.00	0	
<b>Total HPF13 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 HPF13</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.61000	314.47628	2.61000	314.42903			0.00	0	
<b>Total HWAY23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>									<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.96000	2.96000	2.96000	319.36400			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			10.26000	103.80292	10.26000	103.77471			0.00	0	
<b>Total HWAY30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.75500	79.14797	4.75500	104.80989		95,100,000,000,000.00	20,000,000,000	10,000,000,00	
<b>Total HWAY33 SPOT</b>								<b>15,100,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>	
<b>Total For HWAY33</b>								<b>15,100,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,00</b>	
HWAY3 On 31/07/2034 Spot Bond			11.24500	90.29575	11.24500	90.26892		0.00	0	3,661,226,40	
<b>Total HWAY34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>3,661,226,40</b>	
<b>Total For HWAY34</b>								<b>0.00</b>	<b>0</b>	<b>3,661,226,40</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.67966	100.00000	12.65175		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			11.32500	89.34055	11.32500	89.31381		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	12.67784	100.00000	12.64993		0.00	0		
<b>Total HWAY35/R209 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWAY35/R209</b>								<b>0.00</b>	<b>0</b>		
HWF11 On 15/07/2022 Spot Bond					0.00000	101.04781		0.00	30,000,000,000	15,000,000,00	
<b>Total HWF11 SPOT</b>								<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,00</b>	
<b>Total For HWF11</b>								<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,00</b>	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.85165		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	100.30809		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			2.81000	155.23731	2.77000	155.39769		238,725,800,810,000.00	84,955,801,000	448,787,841,20	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2025 SPOT</b>										<b>18,725,800,810,000.00</b>	<b>84,955,801,000</b>	<b>448,787,841,200</b>
<b>Total For I2025</b>										<b>18,725,800,810,000.00</b>	<b>84,955,801,000</b>	<b>448,787,841,200</b>
I2029 On 31/03/2029 Spot Bond			3.62000	112.75514	3.55000	113.26139				666,288,606,120,000.00	184,057,626,000	316,398,657,000
<b>Total I2029 SPOT</b>										<b>16,288,606,120,000.00</b>	<b>184,057,626,000</b>	<b>316,398,657,000</b>
<b>Total For I2029</b>										<b>16,288,606,120,000.00</b>	<b>184,057,626,000</b>	<b>316,398,657,000</b>
I2033 On 28/02/2033 Spot Bond			3.92500	110.51561	3.92500	110.49502				175,858,730,885,000.00	44,804,772,200	252,554,989,400
<b>Total I2033 SPOT</b>										<b>15,858,730,885,000.00</b>	<b>44,804,772,200</b>	<b>252,554,989,400</b>
<b>Total For I2033</b>										<b>15,858,730,885,000.00</b>	<b>44,804,772,200</b>	<b>252,554,989,400</b>
I2038 On 31/01/2038 Spot Bond			3.98000	126.93284	3.98000	126.90921				213,475,193,932,000.00	53,636,983,400	427,973,445,800
<b>Total I2038 SPOT</b>										<b>13,475,193,932,000.00</b>	<b>53,636,983,400</b>	<b>427,973,445,800</b>
<b>Total For I2038</b>										<b>13,475,193,932,000.00</b>	<b>53,636,983,400</b>	<b>427,973,445,800</b>
I2046 On 31/03/2046 Spot Bond			4.04000	114.33643	4.01000	114.89456				161,820,707,624,000.00	40,054,630,600	322,064,712,500
<b>Total I2046 SPOT</b>										<b>11,820,707,624,000.00</b>	<b>40,054,630,600</b>	<b>322,064,712,500</b>
<b>Total For I2046</b>										<b>11,820,707,624,000.00</b>	<b>40,054,630,600</b>	<b>322,064,712,500</b>
I2050 On 31/12/2050 Spot Bond			4.03000	116.48933	4.01000	118.87659				134,859,075,312,000.00	33,463,790,400	319,931,913,800
<b>Total I2050 SPOT</b>										<b>14,859,075,312,000.00</b>	<b>33,463,790,400</b>	<b>319,931,913,800</b>
<b>Total For I2050</b>										<b>14,859,075,312,000.00</b>	<b>33,463,790,400</b>	<b>319,931,913,800</b>
IBL101 On 24/05/2022 Spot Bond			6.12500	6.12500	6.12500	101.88738				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	100.66456				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.73000	313.77507	2.73000	313.72690				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	100.44145				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.93561				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	100.55974				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.66608				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	100.97121				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	100.32886				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	100.88251				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	100.54360				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.28296				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	100.98239				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	100.43046				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.03435				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.60960				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	100.55524				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.38731				0.00	0	
<b>Total IBL141 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 IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.49677				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.00001				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.19571				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	100.32434				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	100.33788				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.41775				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	100.75081				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	100.72134				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.74583				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	100.57862				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	100.68142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59600				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.00336				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	100.92847				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	100.40141				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	100.41673				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	100.81840				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	100.84795				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.34631				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	100.35823				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.13538				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.14012				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	101.00338				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	100.93878				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	100.71927				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	100.60796				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	100.57332				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.24898				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.25752				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.41080				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.18570				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.17690				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.14746				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.16808				0.00	0	
<b>Total IBL206 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 IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	176.87649				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			6.83000	110.25710	6.83000	110.23698				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			2.10000	176.84580	2.10000	176.82167				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.20000	105.03934	5.20000	105.02445				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	102.35331				0.00	0	
<b>Total IBL98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL98</b>										<b>0.00</b>	<b>0</b>	
IDCG06 On 24/11/2024 Spot Bond			8.69000	102.87969	8.69000	102.85551				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			10.16500	107.33005	10.16500	107.53035				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.28500	106.37564	9.28500	106.34912				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.09744				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.60347				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.19229				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	100.60161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.09680				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	98.87845				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.00003				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	98.71940				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	100.86715				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.07155				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			8.01500	102.08956	8.01500	102.06752				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	103.94571				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.86286				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	104.62971				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	97.20387				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.31542				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.17855				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.30117				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000				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	99.97102				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	99.97048				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	99.95021				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.17135				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	100.64632				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.96155				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	100.58627				0.00	0	
<b>Total IPF26 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 IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.59718				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	101.17219				0.00	0	1,800,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	99.82882				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.20299				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.10532				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	100.46115				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	100.03838				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	101.06282	2.75000	101.05522				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			5.24000	187.77353	5.24000	187.73201				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	102.58745				0.00	0	200,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
IV039 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	176.58855				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	101.01496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			2.85900	176.69551	2.85900	176.66776				0.00	0	10,000,00
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	101.28254				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	103.16201				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.14000	188.82875	5.14000	188.78751				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.58440				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	101.35991				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.67121				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	100.64835				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	99.98606				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.28143				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.24836				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	100.04580				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.21841				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	99.95185				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.13426				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	100.51550				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.02473				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	101.60317				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	100.00000	7.40000	99.98015				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.79609				0.00	0	
<b>Total IVC188 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 IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.49176				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 15/12/2023 Spot Bond					0.00000	100.07270				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	102.79834	7.23000	102.77850				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	99.86744				0.00	0	
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.62291				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	100.34611				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	102.28888	7.45000	102.26822				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.18667				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.60013	3.91012	104.61527				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	100.84117				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.41672				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.28506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.72000	6.72000	6.72000	99.79180				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					0.00000	100.31233				0.00	0	
<b>Total IVC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC207</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.19752				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				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			4.20000	4.20000	4.20000	99.73604				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	99.65190				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			4.25000	4.25000	4.25000	99.49028				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			4.25000	4.25000	4.25000	99.40967				0.00	0	21,200,000,00
<b>Total IVZ074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>21,200,000,00</b>
<b>Total For IVZ074</b>										<b>0.00</b>	<b>0</b>	<b>21,200,000,00</b>
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.15892				0.00	0	
<b>Total IVZ077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ077</b>										<b>0.00</b>	<b>0</b>	
IVZ078 On 03/03/2022 Spot Bond			4.30000	4.30000	4.30000	99.07790				0.00	0	
<b>Total IVZ078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ078</b>										<b>0.00</b>	<b>0</b>	
IVZ079 On 10/03/2022 Spot Bond			4.30000	4.30000	4.30000	98.99701		190,490,000,000,000.00		44,300,000,000	23,300,000,00	
<b>Total IVZ079 SPOT</b>								<b>10,490,000,000,000.00</b>		<b>44,300,000,000</b>	<b>23,300,000,00</b>	
<b>Total For IVZ079</b>								<b>10,490,000,000,000.00</b>		<b>44,300,000,000</b>	<b>23,300,000,00</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ080 On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000
<b>Total IVZ080 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For IVZ080</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</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	100.00007			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	100.85723			0.00	0	69,009,700
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>69,009,700</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>69,009,700</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.48598			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	100.89030			0.00	0	
<b>Total KAP014 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>									<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.16540			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	100.96106			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	100.97487			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	101.14399			0.00	0	
<b>Total KAP018 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>									<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.79184			0.00	0	
<b>Total KAP019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>									<b>0.00</b>	<b>0</b>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.07438			0.00	0	
<b>Total KAP020 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 KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.07463				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	101.58436				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.76500	123.21423	8.76500	123.18504				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.62000	104.86309	6.62000	104.84433				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	102.00650				0.00	840,790,000	893,191,10
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>840,790,000</b>	<b>893,191,10</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>840,790,000</b>	<b>893,191,10</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	100.95332				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.44163				0.00	0	200,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	100.91386				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	101.16587				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.90745				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.14131				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	100.42341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.43481				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	100.32599				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.08333				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	100.39537				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	100.25948				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	100.60102				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.03747				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	101.10061				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.38182				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.70906				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.29711				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2022 Spot Bond					0.00000	100.44521				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	100.33186				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	99.89762				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	99.89547				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	100.59590				0.00	0	100,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.33480				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	99.89917				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			8.01500	8.01500	8.01500	114.18133				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.13900	106.78619	6.13900	106.76865				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.10759				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.10000				0.00	0	500,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.04153				0.00	0	
<b>Total MML01 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 MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.66500	102.75628	8.66500	102.73234				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.15438				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			8.91500	96.57355	8.91500	97.22334				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	101.71531				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	101.66599				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	102.71275				0.00	0	80,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	100.96596				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	100.89493				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	100.59100				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.57087				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.19730				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	100.75422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.65138				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.19750				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.12767				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.80330				0.00	30,000,000	30,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>30,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>30,000,000</b>	<b>30,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.85994				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.61000	102.08859	8.61000	102.06520				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	100.93062				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.31032				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	100.83203				0.00	0	118,399,50
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>118,399,50</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>118,399,50</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	100.85423				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.06920				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	100.28817				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.69471				0.00	181,502,400	90,751,200
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>181,502,400</b>	<b>90,751,200</b>
<b>Total For MTN30</b>										<b>0.00</b>	<b>181,502,400</b>	<b>90,751,200</b>
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.88591				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	100.44193				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	100.47229				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	100.47222				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.42296				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.51020				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.04211				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	99.99998				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.99993			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	99.99988			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	99.99983			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			6.48500	102.26758	6.48500	102.24955			0.00	0	
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.71000	108.91229	6.71000	108.89276			0.00	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.54500	107.56870	9.54500	107.54145			0.00	0	
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.79404			0.00	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.80614			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.71269			0.00	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.75736			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.74424			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	100.70411			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.14044				0.00	0	
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.27500	109.60654	6.27500	109.58783				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			5.57500	103.57238	5.57500	103.55669				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			7.18200	109.59854	7.18200	109.57753				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			8.16500	108.02682	8.16500	108.00307				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			6.10500	102.05471	6.10500	102.03809				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			7.26000	112.16018	7.26000	112.13822			145,200,000,000.00		20,000,000	20,000,000
<b>Total NBK20A SPOT</b>									<b>145,200,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For NBK20A</b>									<b>145,200,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>
NBK21 On 21/07/2027 Spot Bond			8.49000	113.76641	8.49000	113.74071				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			5.46000	104.92632	5.46000	104.91070				0.00	0	2,260,000,000
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,260,000,000</b>
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	<b>2,260,000,000</b>
NBK23 On 19/11/2025 Spot Bond			7.21300	112.58333	7.21300	112.56129				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.19000	113.61359	8.19000	113.58841				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24I On 11/02/2022 Spot Bond					0.00000	100.53949				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>	
NBK25I On 17/02/2023 Spot Bond			5.78000	5.78000	5.78000	109.00593				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.63265				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>	
NBK26I On 10/05/2023 Spot Bond			100.00000	40.71839	100.00000	40.62728				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>	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.43006				0.00	120,000,000	60,000,000
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
NBK27I On 10/05/2026 Spot Bond			7.86500	113.23523	7.86500	113.21110				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			5.83000	110.18412	5.83000	110.16691				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			7.69000	114.80161	7.69000	114.77807				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			6.06000	110.27783	6.06000	110.25994				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			5.78000	107.47247	5.78000	107.45556				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.60888				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.03718				0.00	0	
<b>Total NBK35B 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 NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.46980				0.00	120,000,000	60,000,000
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
<b>Total For NBK36B</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.34000	10.34000	10.34000	75.51029				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	103.56232				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	100.56657				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.93088				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.04951				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	101.46087				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	102.82791				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.16915				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	101.44763				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.41696				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.00786				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.94770				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.07961				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.69078				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.63694				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.77850				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.10505				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.53593				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.73418				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.48199				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.81590				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.93080				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00003				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			9.51000	104.95558	9.51000	104.92865				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00003				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			9.54500	104.50596	9.54500	104.47906				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00003				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	99.99990				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	99.99989				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.08616				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.08616				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.43924				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.67343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.56404				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.84977				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.71776				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.42023				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.32683				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.35690				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.13128				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.88052				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.41814				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.84573				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.53551				0.00	0	100,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</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
NGT10 On 22/05/2025 Spot Bond					0.00000	103.40822				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	103.79571				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.14661				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.52211				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.95985				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	100.35131				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	101.99777				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.89673				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	101.54250				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.15717				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	100.13449				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	102.12597				0.00	0	118,302,10
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>118,302,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>118,302,10</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.13619				0.00	0	350,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	100.86274				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.05880				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.52871				0.00	534,243,600	267,121,80
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>534,243,600</b>	<b>267,121,80</b>
<b>Total For NHM021</b>										<b>0.00</b>	<b>534,243,600</b>	<b>267,121,80</b>
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	217.36999				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			3.85000	3.85000	3.85000	203.03115				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			3.52500	3.52500	3.52500	151.96016				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			3.84500	3.84500	3.84500	111.06203				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	115.36960				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			3.63000	3.63000	3.63000	151.48929				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.28905	3.45000	202.25406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.43000	3.43000	3.43000	152.38768				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			3.49500	3.49500	3.49500	207.16389				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			3.64000	205.50097	3.64000	205.46438				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			4.84500	113.73693	4.84500	113.71315				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	101.15531				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	101.45472				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	99.48903				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	136.32011				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.18822				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.31335				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.74127				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	100.42654				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.38991				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	100.72814				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	126.89848				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.76992				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.44946				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.10191				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	153.53394				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.61584				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	153.31182				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	154.93888				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.10769				0.00	0	
<b>Total NN05 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 NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	131.29291				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	99.63213				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	93.96173				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	97.60636				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.11339				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	100.11737				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.46046				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	99.50353				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.55035				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	100.41355				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.16739				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.03079				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.00012				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	101.01094				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.34344				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.18892				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	101.24341				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>	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.42652				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	136.15000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 24/06/2025 Spot Bond					0.00000	132.29000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 15/07/2025 Spot Bond					0.00000	138.46000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01 On 07/07/2025 Spot Bond					0.00000	136.77000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	135.35051				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.61470				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	92.53406				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/04/2022 Spot Bond					0.00000	120.29382				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>	
NNF03 On 01/08/2022 Spot Bond					0.00000	118.61470				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	99.87481				0.00	0	1,000,000,00
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	94.53770				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	107.41654				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	100.54696				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	95.47493				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 22/03/2022 Spot Bond					0.00000	99.98594				0.00	0	
<b>Total NNF057 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 NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF057 On 22/03/2022 Spot Bond					0.00000	99.97161				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF058 On 22/03/2022 Spot Bond					0.00000	99.97161				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>	
NNF059 On 12/09/2024 Spot Bond					0.00000	103.67480				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>	
NNF060 On 28/03/2022 Spot Bond					0.00000	99.88434				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>	
NNF060 On 29/12/2021 Spot Bond					0.00000	99.87063				0.00	0	
<b>Total NNF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF061 On 29/12/2021 Spot Bond					0.00000	99.86940				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>	
NNF062 On 04/01/2022 Spot Bond					0.00000	101.33325				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>	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.92461				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>	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.92461				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>	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.79638				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>	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.51253				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>	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.43876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF068</b>										<b>0.00</b>	<b>0</b>	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.42810				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>	
NNF069 On 22/02/2022 Spot Bond					0.00000	100.39123				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>	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.39123				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>	
NNF071 On 23/02/2022 Spot Bond					0.00000	100.37726				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>	
NNF072 On 22/02/2022 Spot Bond					0.00000	100.39123				0.00	0	
<b>Total NNF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF073</b>										<b>0.00</b>	<b>0</b>	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.33644				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF074 On 28/02/2022 Spot Bond					0.00000	100.29134				0.00	0	
<b>Total NNF075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF075</b>										<b>0.00</b>	<b>0</b>	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.29134				0.00	0	
<b>Total NNF076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF076</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.54640				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.26384				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	100.43741				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.43825				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	100.40078				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	100.32913				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	110.82033				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	100.46865				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	100.44956				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>	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.46865				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	100.44956				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	100.36310				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.86401				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	100.37441				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			6.78000	106.19681	6.78000	106.17725				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			2.94000	199.92799	2.94000	199.89617				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			10.06500	111.42128	10.06500	111.39123				0.00	0	434,765,60
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>434,765,60</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>434,765,60</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	13.15171	100.00000	13.12244				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	100.08071				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.80934				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	100.48604				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.09801				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.09926				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	99.99748				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.15441				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.31020				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.00008				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.24292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.07000	103.64323	6.07000	103.62625				0.00	0	
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.80800	111.65342	7.80800	111.62980				0.00	0	1,630,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,630,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.29500	106.16282	6.29500	106.14463				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			8.22000	112.92505	8.22000	112.89992				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.03547				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.88172				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	99.95771				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.40587				0.00	1,600,000,000	800,000,00
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
<b>Total For PEP01</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,00</b>
PEP02 On 10/03/2025 Spot Bond					0.00000	100.41785				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	101.37117				0.00	1,200,000,000	1,200,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.01870				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM51 On 28/02/2022 Spot Bond					0.00000	100.33083				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	100.33651				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.14091				0.00	0	300,000,00
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.43479				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	100.48794				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	100.49553				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	100.50311				0.00	0	
<b>Total PRE2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2D1</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			7.81000	110.96093	7.76500	111.13368			086,744,451,106,000.00	779,352,682,600	1,969,185,446,200	
<b>Total R186 SPOT</b>									<b>16,744,451,106,000.00</b>	<b>779,352,682,600</b>	<b>1,969,185,446,200</b>	
<b>Total For R186</b>									<b>16,744,451,106,000.00</b>	<b>779,352,682,600</b>	<b>1,969,185,446,200</b>	
R197 On 07/12/2023 Spot Bond			1.65000	320.15923	1.66000	320.05953			31,923,350,085,000.00	19,347,484,900	89,025,600,000	
<b>Total R197 SPOT</b>									<b>11,923,350,085,000.00</b>	<b>19,347,484,900</b>	<b>89,025,600,000</b>	
<b>Total For R197</b>									<b>11,923,350,085,000.00</b>	<b>19,347,484,900</b>	<b>89,025,600,000</b>	
R202 On 07/12/2033 Spot Bond			3.90000	241.49937	4.00000	239.13858			40,676,571,780,000.00	10,429,890,200	273,196,763,900	
<b>Total R202 SPOT</b>									<b>10,676,571,780,000.00</b>	<b>10,429,890,200</b>	<b>273,196,763,900</b>	
<b>Total For R202</b>									<b>10,676,571,780,000.00</b>	<b>10,429,890,200</b>	<b>273,196,763,900</b>	
R2023 On 28/02/2023 Spot Bond			5.12500	105.38106	5.11000	105.38389			008,374,422,612,500.00	196,755,984,900	652,369,970,000	
<b>Total R2023 SPOT</b>									<b>18,374,422,612,500.00</b>	<b>196,755,984,900</b>	<b>652,369,970,000</b>	
<b>Total For R2023</b>									<b>18,374,422,612,500.00</b>	<b>196,755,984,900</b>	<b>652,369,970,000</b>	
R2030 On 31/01/2030 Spot Bond			9.44500	95.03058	9.39500	95.27169			586,916,514,900,000.00	2,073,786,820,000	1,191,700,760,400	
<b>Total R2030 SPOT</b>									<b>16,916,514,900,000.00</b>	<b>073,786,820,000</b>	<b>191,700,760,400</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 R2030</b>									<b>16,916,514,900,000.00</b>	<b>073,786,820,000</b>	<b>191,700,760,40</b>
R2032 On 31/03/2032 Spot Bond			9.90000	91.34268	9.84500	91.64408			743,345,954,400,000.00	681,146,056,000	1,413,244,707,90
<b>Total R2032 SPOT</b>									<b>13,345,954,400,000.00</b>	<b>681,146,056,000</b>	<b>413,244,707,90</b>
<b>Total For R2032</b>									<b>13,345,954,400,000.00</b>	<b>681,146,056,000</b>	<b>413,244,707,90</b>
R2035 On 28/02/2035 Spot Bond			10.47000	91.44971	10.40000	91.87984			417,517,852,398,000.00	612,943,443,400	1,454,326,790,70
<b>Total R2035 SPOT</b>									<b>17,517,852,398,000.00</b>	<b>612,943,443,400</b>	<b>454,326,790,70</b>
<b>Total For R2035</b>									<b>17,517,852,398,000.00</b>	<b>612,943,443,400</b>	<b>454,326,790,70</b>
R2037 On 31/01/2037 Spot Bond			10.67000	87.17389	10.59500	87.64060			578,187,961,830,000.00	522,791,749,000	1,151,806,382,90
<b>Total R2037 SPOT</b>									<b>8,187,961,830,000.00</b>	<b>522,791,749,000</b>	<b>151,806,382,90</b>
<b>Total For R2037</b>									<b>8,187,961,830,000.00</b>	<b>522,791,749,000</b>	<b>151,806,382,90</b>
R2040 On 31/01/2040 Spot Bond			10.80000	89.29029	10.73500	89.72142			051,760,400,000,000.00	375,163,000,000	901,310,441,00
<b>Total R2040 SPOT</b>									<b>1,760,400,000,000.00</b>	<b>375,163,000,000</b>	<b>901,310,441,00</b>
<b>Total For R2040</b>									<b>1,760,400,000,000.00</b>	<b>375,163,000,000</b>	<b>901,310,441,00</b>
R2044 On 31/01/2044 Spot Bond			10.85500	85.86102	10.78000	86.37200			683,055,809,500,000.00	155,048,900,000	1,646,337,322,70
<b>Total R2044 SPOT</b>									<b>13,055,809,500,000.00</b>	<b>155,048,900,000</b>	<b>164,633,322,70</b>
<b>Total For R2044</b>									<b>13,055,809,500,000.00</b>	<b>155,048,900,000</b>	<b>164,633,322,70</b>
R2048 On 28/02/2048 Spot Bond			10.79500	84.94272	10.72500	85.43416			008,760,023,441,000.00	1,390,343,679,800	1,428,297,906,90
<b>Total R2048 SPOT</b>									<b>18,760,023,441,000.00</b>	<b>390,343,679,800</b>	<b>428,297,906,90</b>
<b>Total For R2048</b>									<b>18,760,023,441,000.00</b>	<b>390,343,679,800</b>	<b>428,297,906,90</b>
R209 On 31/03/2036 Spot Bond			10.44000	70.64320	10.37500	70.99331			845,138,456,000,000.00	176,737,400,000	456,254,484,60
<b>Total R209 SPOT</b>									<b>15,138,456,000,000.00</b>	<b>176,737,400,000</b>	<b>456,254,484,60</b>
<b>Total For R209</b>									<b>15,138,456,000,000.00</b>	<b>176,737,400,000</b>	<b>456,254,484,60</b>
R210 On 31/03/2028 Spot Bond			3.12000	211.66885	3.14000	211.39296			28,572,606,192,000.00	9,157,886,600	184,604,553,00
<b>Total R210 SPOT</b>									<b>18,572,606,192,000.00</b>	<b>9,157,886,600</b>	<b>184,604,553,00</b>
<b>Total For R210</b>									<b>18,572,606,192,000.00</b>	<b>9,157,886,600</b>	<b>184,604,553,00</b>
R212 On 31/01/2022 Spot Bond			1.50000	176.96479	1.50000	176.94354			025,400,000,000,000.00	683,600,000,000	515,800,000,00
<b>Total R212 SPOT</b>									<b>15,400,000,000,000.00</b>	<b>683,600,000,000</b>	<b>515,800,000,00</b>
<b>Total For R212</b>									<b>15,400,000,000,000.00</b>	<b>683,600,000,000</b>	<b>515,800,000,00</b>
R213 On 28/02/2031 Spot Bond			9.71500	85.88613	9.66500	86.13129			802,400,944,880,000.00	185,527,632,000	766,031,559,10
<b>Total R213 SPOT</b>									<b>12,400,944,880,000.00</b>	<b>185,527,632,000</b>	<b>766,031,559,10</b>
<b>Total For R213</b>									<b>12,400,944,880,000.00</b>	<b>185,527,632,000</b>	<b>766,031,559,10</b>
R214 On 28/02/2041 Spot Bond			10.80000	67.46529	10.73000	67.85348			854,707,160,000,000.00	727,287,700,000	770,863,151,50
<b>Total R214 SPOT</b>									<b>14,707,160,000,000.00</b>	<b>727,287,700,000</b>	<b>770,863,151,50</b>
<b>Total For R214</b>									<b>14,707,160,000,000.00</b>	<b>727,287,700,000</b>	<b>770,863,151,50</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.88252			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.59237				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.22013				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.38018				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	100.51298				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	99.96377				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.62998				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.05534				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.97185				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	99.97043				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	99.86961				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.36742				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.12160				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.42527				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.84575				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	100.66576				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.04554				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	100.19282				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	100.33069				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	100.86921				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	101.29087				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	100.33751				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	100.28686				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	101.74686				0.00	0	5,750,000,00
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,750,000,00</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 RED704</b>										<b>0.00</b>	<b>0</b>	<b>5,750,000,00</b>
RED70 On 17/04/2023 Spot Bond					0.00000	102.11076				0.00	0	4,700,000,00
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,00</b>
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	<b>4,700,000,00</b>
RES40 On 13/10/2022 Spot Bond					0.00000	101.02971				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	100.33181				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	100.91375				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	100.92498				0.00	0	300,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	100.61389				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	99.99975				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			6.79000	105.21997	6.79000	105.20067				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.92000	92.51928	11.92000	92.48986				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			10.96500	98.11476	10.96500	98.08615				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.14179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			10.08500	97.98243	10.08500	97.95610				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			5.27000	103.42071	5.27000	103.40611				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	100.66635				0.00	800,000,000	200,000,00
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,00</b>
<b>Total For SBN02</b>										<b>0.00</b>	<b>800,000,000</b>	<b>200,000,00</b>
SBN03 On 03/08/2026 Spot Bond					0.00000	100.70155				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			7.75000	109.42384	7.75000	109.40086				0.00	0	250,000,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.10349				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			6.79500	109.97985	6.79500	109.95988				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			7.81000	102.01600	7.81000	101.99441				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			7.93500	108.32588	7.93500	108.30273				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			7.12000	109.88124	7.12000	109.86001				0.00	0	200,000,00
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</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
SBS38 On 29/01/2025 Spot Bond			7.32500	108.39290	7.32500	108.37170				0.00	0	1,890,000,00
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,890,000,00</b>
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	<b>1,890,000,00</b>
SBS39 On 29/01/2030 Spot Bond			8.83500	108.79798	8.83500	108.77242				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			5.74000	104.70062	5.74000	104.68425				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			7.37000	112.02272	7.37000	112.00033				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			8.05000	113.94421	8.05000	113.91938				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			6.00500	108.78499	6.00500	108.76751				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.58873				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	100.79820				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.43000	104.20894	4.43000	104.19635				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			6.41500	6.41500	6.41500	110.30359				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	102.92834				0.00	0	190,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	103.72262				0.00	0	230,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</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 SBS53</b>										0.00	0	230,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.55797				0.00	0	
<b>Total SBS55 SPOT</b>										0.00	0	
<b>Total For SBS55</b>										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.16500	101.97849	5.16500	101.96441				0.00	0	
<b>Total SBS56 SPOT</b>										0.00	0	
<b>Total For SBS56</b>										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.57845				0.00	0	
<b>Total SBS57 SPOT</b>										0.00	0	
<b>Total For SBS57</b>										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.81591				0.00	0	230,000,00
<b>Total SBS58 SPOT</b>										0.00	0	230,000,00
<b>Total For SBS58</b>										0.00	0	230,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.27319				0.00	0	
<b>Total SBS60 SPOT</b>										0.00	0	
<b>Total For SBS60</b>										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.30116				0.00	0	
<b>Total SBS62 SPOT</b>										0.00	0	
<b>Total For SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.52832				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	101.78102				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	101.17125				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	100.12429				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	99.77342				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	100.76338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.27809				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.06000	317.71608	2.06000	317.67310				0.00	0	300,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	216.54952				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.41441				0.00	0	500,000,00
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.42830				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.06538				0.00	0	1,405,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,405,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>1,405,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	104.49521				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.09769				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.93591				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,00	
<b>Total SBT105 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,00</b>	
<b>Total For SBT105</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,00</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.43436				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	102.67945				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.75262				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			6.48000	107.57336	6.48000	107.55451				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	101.46786				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.30786				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.77741				0.00	40,000,000	40,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>40,000,000</b>	<b>40,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.74764				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.01065				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.00091				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	100.46420				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	100.48176				0.00	111,115,400	55,557,700
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>111,115,400</b>	<b>55,557,700</b>
<b>Total For SLI6</b>										<b>0.00</b>	<b>111,115,400</b>	<b>55,557,700</b>
SLI7 On 16/08/2028 Spot Bond			8.70500	100.12849	8.70500	101.44609				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.49839				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	100.57017				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.51741				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.51264				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	100.55069				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	100.50320				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.55069				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	100.54116				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	100.60769				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	100.52223				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	100.56969				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	100.56492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.87000	108.26984	6.87000	108.24975				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.23657				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.32211				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	100.54749				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	100.70024				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	100.72359				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.38844				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.39755				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	99.91022				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.10931				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.03422				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	100.22850				0.00	0	300,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SPG008 On 15/10/2022 Spot Bond					0.00000	101.31263				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.14963				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.40206				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.87667				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.21440				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 31/01/2025 Spot Bond			4.18500	4.18500	4.18500	149.02909				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 21/12/2026 Spot Bond			7.74000	111.26583	7.74000	111.24274				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			9.15500	88.94747	9.15500	88.92547				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.90232				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.01670				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>	
SSN041 On 13/10/2023 Spot Bond			6.51000	107.36421	6.51000	107.34532				0.00	0	
<b>Total SSN041 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 SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04: On 31/01/2038 Spot Bond			4.88000	113.23849	4.88000	113.21469				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	99.36833				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	100.77660				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	101.59063				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			2.69000	2.69000	2.69000	313.96073				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.81579				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	100.68488				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	100.97176				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			3.57000	3.57000	3.57000	151.75814				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			4.88000	4.88000	4.88000	113.21469				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			4.39000	4.39000	4.39000	107.12386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	197.70375				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.33547				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.32921				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.31375				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.07531				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.07341				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	103.63605				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	103.26487				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.00011				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.04090				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.34345				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	100.11609				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.67084				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	219.95804				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.91606				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.87114				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.25497				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.35200				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.20984				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			10.06000	91.85096	10.06000	91.82647				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.98157				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			4.47000	94.93049	4.47000	196.03731				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			5.05500	90.11031	5.05500	216.24280				0.00	0	
<b>Total SSN105 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 SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.59925				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	100.53817				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.60897				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 11/03/2022 Spot Bond					0.00000	100.10942				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.25549				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	95.62666				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 15/12/2021 Spot Bond					0.00000	0.00000				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	99.98635				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	99.98607				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	99.98640				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	101.33229				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	101.34301				0.00	0	



Contract Details	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	101.00042				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	101.15969				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	100.90291				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	100.85492				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	100.93051				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	101.10447				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	100.94152				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	100.70461				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	100.88865				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	100.42372				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	100.41933				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
SSN145 On 28/02/2022 Spot Bond					0.00000	100.32791				0.00	0	
<b>Total SSN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN145</b>										<b>0.00</b>	<b>0</b>	
SSN146 On 09/12/2022 Spot Bond					0.00000	100.18030				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN147 On 15/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
<b>Total SSN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
<b>Total For SSN147</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
SST201 On 08/12/2026 Spot Bond					0.00000	100.20732				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.23500	104.44443	8.23500	104.42128				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	100.35496				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	100.39070				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	100.38918				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.40800				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	100.40042				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	102.37598	7.21000	102.35628				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.39818	7.72000	101.17216				0.00	0	
<b>Total T17A32 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 T17A32</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.18684				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€ On 12/10/2022 Spot Bond					0.00000	101.43206				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>	
TFS15€ On 06/07/2023 Spot Bond					0.00000	101.66194				0.00	0	110,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.72123				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.14669				0.00	0	2,240,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,240,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>2,240,000,00</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.07972				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.62848				0.00	0	110,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.39974				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	99.95483				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	100.99558				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	101.49824				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.75134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.98251				0.00	0	100,000,00
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TFS167 On 27/09/2024 Spot Bond					0.00000	99.90190				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	99.89643				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.26142				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.27342				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	
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	100.41720				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	100.77094				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	100.35923				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	100.40519				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	100.38845				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.44016				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	100.61218				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	100.65004				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	100.47586				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	100.73191				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.45763				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.35337				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	100.87752				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	100.61917				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	100.53154				0.00	0	1,100,000,00
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
TH16A On 21/08/2024 Spot Bond					0.00000	100.65181				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	102.79486	8.49000	102.77163				0.00	0	
<b>Total TH16A3 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 TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.56857				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	100.41202				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	100.39300				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	100.40974				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	101.90042	5.76000	101.88469				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B On 21/08/2024 Spot Bond					0.00000	100.42646				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	100.45382				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	100.45534				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	100.45002				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	100.48647				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	100.47660				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	100.61307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.67737				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	100.63956				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	100.44214				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	100.43076				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	100.46943				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.45200				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	100.60865				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	100.58069				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	100.34437				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	100.35496				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	100.10187				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL24 On 05/09/2022 Spot Bond			6.21000	104.57682	6.21000	104.55917				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			6.86000	109.41662	6.86000	109.39623				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.06075				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	101.05031				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.23500	104.45709	8.23500	104.43394				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.40041				0.00	0	110,000,00
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.05310				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.33897				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	100.58056				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			6.76000	108.33242	6.76000	108.31253				0.00	0	1,131,950,60
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,131,950,60</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>1,131,950,60</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	31.43402	100.00000	31.36368				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			8.54500	106.12953	8.54500	106.10540				0.00	0	1,733,050,10
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,733,050,10</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,733,050,10</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	17.12591	100.00000	17.08821				0.00	0	
<b>Total TN25/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN25/R186</b>										<b>0.00</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.63500	97.64361	9.63500	97.61823				0.00	0	18,577,450,90
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,577,450,90</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,577,450,90</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.43193	100.00000	10.40859				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			10.94500	99.59836	10.94500	99.56921				0.00	0	1,200,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.66060	8.00000	117.63525				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			11.92000	93.41644	11.92000	93.38673				0.00	0	10,817,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,817,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>10,817,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.12217	10.75000	102.09280				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	99.99997				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.29045				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.99984				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.30486				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.01377	7.61000	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 TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.00001				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.25511				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.84058				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond			6.22000	103.32903	6.22000	103.31154				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.48648				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.63709				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.03070				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	100.95917				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.01093				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			6.51000	107.46913	6.51000	107.45022				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.95917				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	101.01093				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	101.61264	8.62000	101.58909				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	98.92115				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	101.88189				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	99.99976				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.31938				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.99957				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.42764				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.27739				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	98.90132				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	98.81392				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	98.11544				0.00	0	
<b>Total TSP259 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 TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond					0.00000	96.22625				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	101.37193				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.99522				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	101.75826				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 10/01/2022 Spot Bond					0.00000	100.82100				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	100.75315				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	100.68571				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	100.60739				0.00	0	
<b>Total TWC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC390</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.51448				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	100.33370				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					0.00000	100.28603				0.00	0	
<b>Total TWC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC393</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.15554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC394</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.07146				0.00	0	
<b>Total TWC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC395</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.06500	107.37688	10.06500	107.34775				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	100.47940				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.54117				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.56968				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	100.69306				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	101.07715				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.33298				0.00	0	965,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>965,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>965,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.36736				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	100.46684				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	100.48581				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE17 On 27/08/2022 Spot Bond					0.00000	100.36636			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	100.33092			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	101.41792			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>91,078,433,028,589,000.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT :</b>									<b>91,078,433,028,589,000.00</b>	<b>256,367,561,268</b>	<b>504,831,593,13</b>
<b>Total Futures</b>									<b>91,078,433,108,500,700.00</b>	<b>256,367,562,140</b>	<b>504,832,670,46</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>126,58</b>
<b>Grand Total:</b>									<b>91,078,433,108,500,700.00</b>	<b>256,367,562,140</b>	<b>504,832,797,04</b>