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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/07/2021

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	05/08/2021	Bond Future			11.16664	79.00730	11.21944	78.72236			0.00	0	
ES33	On	04/11/2021	Bond Future			11.40178	76.09535	11.45629	75.80986			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.64590	76.98835	11.70251	76.70081			0.00	0	
ES33	On	05/05/2022	Bond Future			11.89235	74.14061	11.95115	73.85084			0.00	0	
ES33	On	04/08/2022	Bond Future			12.15163	75.00790	12.21410	74.70945			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	05/08/2021	Bond Future			11.69981	77.72695	11.76255	77.34397			0.00	0	
ES42	On	04/11/2021	Bond Future			11.92285	74.31820	11.98788	73.93364			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			12.14700	75.19099	12.21464	74.80316			0.00	0	
ES42	On	05/05/2022	Bond Future			12.38137	71.84072	12.45185	71.44945			0.00	0	
ES42	On	04/08/2022	Bond Future			12.62101	72.67960	12.69561	72.27846			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,71</b>
I2025	On	05/08/2021	Bond Future			153.19053	153.19053	153.16667	153.16667			61,276,212.00	400	3,71

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/11/2021	Bond Future			154.86366	154.86366	154.84467	154.84467			54,202,281.00	350	4,76
I2025	On	03/02/2022	Bond Future			155.11162	155.11162	155.09504	155.09504			0.00	0	
I2025	On	05/05/2022	Bond Future			156.98369	156.98369	156.96950	156.96950			0.00	0	
I2025	On	04/08/2022	Bond Future			157.31788	157.31788	157.29312	157.29312			7,865,894.00	50	
<b>Total I2025 Future</b>												<b>123,344,387.00</b>	<b>800</b>	<b>8,50</b>
<b>Total For I2025</b>												<b>123,344,387.00</b>	<b>800</b>	<b>8,50</b>
I2029	On	05/08/2021	Bond Future			113.13639	113.13639	113.19510	113.19510			35,072,280.90	310	2,16
I2029	On	04/11/2021	Bond Future			113.20266	113.20266	113.26581	113.26581			35,092,824.60	310	2,96
I2029	On	03/02/2022	Bond Future			114.53052	114.53052	114.59631	114.59631			0.00	0	
I2029	On	05/05/2022	Bond Future			114.72396	114.72396	114.79246	114.79246			0.00	0	
I2029	On	04/08/2022	Bond Future			116.13928	116.13928	116.20105	116.20105			0.00	0	
<b>Total I2029 Future</b>												<b>70,165,105.50</b>	<b>620</b>	<b>5,05</b>
<b>Total For I2029</b>												<b>70,165,105.50</b>	<b>620</b>	<b>5,05</b>
I2033	On	05/08/2021	Bond Future			107.11762	107.11762	107.09615	107.09615			27,207,875.48	254	2,16
I2033	On	04/11/2021	Bond Future			107.03962	107.03962	107.02154	107.02154			26,759,905.00	250	8,96
I2033	On	03/02/2022	Bond Future			108.29512	108.29512	108.27863	108.27863			0.00	0	
I2033	On	05/05/2022	Bond Future			108.33422	108.33422	108.31932	108.31932			0.00	0	
I2033	On	04/08/2022	Bond Future			109.67068	109.67068	109.64842	109.64842			438,682.72	4	
<b>Total I2033 Future</b>												<b>54,406,463.20</b>	<b>508</b>	<b>11,11</b>
<b>Total For I2033</b>												<b>54,406,463.20</b>	<b>508</b>	<b>11,11</b>
I2038	On	05/08/2021	Bond Future			116.68430	116.68430	116.65962	116.65962			0.00	0	6,46
I2038	On	04/11/2021	Bond Future			117.95857	117.95857	117.93759	117.93759			0.00	0	7,56
I2038	On	03/02/2022	Bond Future			117.57776	117.57776	117.55853	117.55853			0.00	0	
I2038	On	05/05/2022	Bond Future			118.99692	118.99692	118.97939	118.97939			0.00	0	
I2038	On	04/08/2022	Bond Future			118.66235	118.66235	118.63675	118.63675			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,03</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>14,03</b>
I2046	On	05/08/2021	Bond Future			105.49370	105.49370	105.47145	105.47145			497,930,264.00	4,720	7,56
I2046	On	04/11/2021	Bond Future			104.80842	104.80842	104.78944	104.78944			494,695,742.40	4,720	18,10
I2046	On	03/02/2022	Bond Future			106.03792	106.03792	106.02050	106.02050			0.00	0	
I2046	On	05/05/2022	Bond Future			105.45000	105.45000	105.43398	105.43398			0.00	0	
I2046	On	04/08/2022	Bond Future			106.75113	106.75113	106.72786	106.72786			0.00	0	
<b>Total I2046 Future</b>												<b>992,626,006.40</b>	<b>9,440</b>	<b>25,65</b>
<b>Total For I2046</b>												<b>992,626,006.40</b>	<b>9,440</b>	<b>25,65</b>
I2050	On	05/08/2021	Bond Future			107.18304	107.18304	107.16062	107.16062			0.00	0	5,76
I2050	On	04/11/2021	Bond Future			108.35372	108.35372	108.33454	108.33454			0.00	0	9,96
I2050	On	03/02/2022	Bond Future			107.66395	107.66395	107.64634	107.64634			0.00	0	
I2050	On	05/05/2022	Bond Future			108.96364	108.96364	108.94769	108.94769			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			108.30537	108.30537	108.28190	108.28190			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,65</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>15,65</b>
R186	On	05/08/2021	Bond Future			7.33987	115.24361	7.30643	115.40214		6.54	863,174,638.90	7,490	41,90
R186	On	04/11/2021	Bond Future			7.52356	116.47389	7.48712	116.63807		6.17	2,554,854,777.15	21,935	73,90
R186	On	03/02/2022	Bond Future			7.71163	112.53010	7.67231	112.69808		6.09	0.00	0	
R186	On	05/05/2022	Bond Future			7.91299	113.86259	7.87045	114.03445		5.85	0.00	0	
R186	On	04/08/2022	Bond Future			8.13480	109.90945	8.09112	110.07595		5.78	0.00	0	
<b>Total R186 Future</b>												<b>3,418,029,416.05</b>	<b>29,425</b>	<b>115,87</b>
R186	On	05/08/2021	Bond Future	8.62	Call			6,024.56000	6.02456	5,866,020	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.01000	0.00001	0,000	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,068.85000	6.06885	5,910,320	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.00000	0.00000	0,000	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,980.22000	5.98022	5,821,680	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.01000	0.00001	0,000	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			542.55000	0.54255	576,340	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			149.38000	0.14938	159,680	6.72	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,254.69000	3.25469	3,123,770	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			532.79000	0.53279	566,050	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,288.80000	3.28880	3,157,370	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			523.17000	0.52317	555,920	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,220.71000	3.22071	3,090,320	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,220.91000	2.22091	2,110,410	6.18	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			954.22000	0.95422	1,007,900	6.18	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,753.13000	5.75313	5,599,250	6.72	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,223.46000	1.22346	1,157,170	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,916.96000	2.91696	3,018,650	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,240.00000	1.24000	1,173,120	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,889.94000	2.88994	2,991,040	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,256.69000	1.25669	1,189,220	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,863.08000	2.86308	2,963,590	5.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,582.69000	1.58269	1,643,380	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,330.16000	3.33016	3,219,840	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,610.09000	1.61009	1,671,630	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,356.05000	3.35605	3,245,300	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,596.34000	1.59634	1,657,450	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,382.02000	3.38202	3,270,850	5.98	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,622.94000	2.62294	2,533,690	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,474.72000	2.47472	2,551,970	5.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Call			2,643.27000	2.64327	2,553,620	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,456.97000	2.45697	2,533,820	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,664.13000	2.66413	2,574,080	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,439.76000	2.43976	2,516,210	5.74	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>30,35</b>
<b>Total For R186</b>												<b>3,418,029,416.05</b>	<b>29,425</b>	<b>146,22</b>
R197	On	05/08/2021	Bond Future			322.03857	322.03857	322.03247	322.03247			0.00	0	1,02
R197	On	04/11/2021	Bond Future			325.55577	325.55577	325.56051	325.56051			0.00	0	1,26
R197	On	03/02/2022	Bond Future			321.22581	321.22581	321.23596	321.23596			0.00	0	
R197	On	05/05/2022	Bond Future			325.10365	325.10365	325.11921	325.11921			0.00	0	
R197	On	04/08/2022	Bond Future			320.79905	320.79905	320.79305	320.79305			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,25</b>
R202	On	05/08/2021	Bond Future			235.07189	235.07189	235.02487	235.02487			0.00	0	3,56
R202	On	04/11/2021	Bond Future			237.63944	237.63944	237.59956	237.59956			0.00	0	9,70
R202	On	03/02/2022	Bond Future			236.09851	236.09851	236.06235	236.06235			0.00	0	
R202	On	05/05/2022	Bond Future			238.94831	238.94831	238.91554	238.91554			0.00	0	
R202	On	04/08/2022	Bond Future			237.47921	237.47921	237.43015	237.43015			0.00	0	
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>13,26</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>13,26</b>
R2023	On	05/08/2021	Bond Future			4.98895	107.52987	4.99502	107.52065		1.21	293,341,485.36	2,728	3,36
R2023	On	04/11/2021	Bond Future			5.11976	104.77086	5.12428	104.76508		1.15	285,814,906.08	2,728	13,76
R2023	On	03/02/2022	Bond Future			5.25144	105.97455	5.25535	105.97051		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.39513	103.31867	5.39812	103.31629		0.89	0.00	0	
R2023	On	04/08/2022	Bond Future			5.63796	104.53816	5.65508	104.52870		0.69	0.00	0	
<b>Total R2023 Future</b>												<b>579,156,391.44</b>	<b>5,456</b>	<b>17,13</b>
R2023	On	05/08/2021	Bond Future	5.30	Call			464.58000	0.46458	472,870	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			2.63000	0.00263	1,700	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			479.31000	0.47931	487,710	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			2.26000	0.00226	1,440	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			449.89000	0.44989	458,070	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			3.05000	0.00305	2,010	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			374.57000	0.37457	369,670	1.00	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			102.18000	0.10218	102,980	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			389.67000	0.38967	384,690	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			107.40000	0.10740	108,240	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			382.05000	0.38205	377,110	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			112.76000	0.11276	113,640	1.00	0.00	0	

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R2023	On	03/02/2022	Bond Future	5.08	Call		179.50000	0.17950	180,430	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		360.98000	0.36098	357,870	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		168.93000	0.16893	169,820	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		371.14000	0.37114	367,990	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		174.32000	0.17432	175,230	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		366.17000	0.36617	363,040	0.84	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		106.66000	0.10666	105,700	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		824.81000	0.82481	826,240	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		105.52000	0.10552	104,570	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		811.41000	0.81141	812,830	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		107.81000	0.10781	106,850	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		818.11000	0.81811	819,530	0.98	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		410.66000	0.41066	416,130	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		198.21000	0.19821	194,220	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		414.45000	0.41445	419,950	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		196.49000	0.19649	192,530	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		406.89000	0.40689	412,340	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		199.94000	0.19994	195,930	0.69	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>											<b>579,156,391.44</b>	<b>5,456</b>	<b>17,13</b>
R2030	On	05/08/2021	Bond Future			8.88008	95.07137	8.87202	95.11709	10.48	334,366,008.29	3,517	32,66
R2030	On	04/11/2021	Bond Future			9.06589	96.08632	9.05688	96.13578	10.19	352,348,535.44	3,667	97,43
R2030	On	03/02/2022	Bond Future			9.25793	93.18595	9.24820	93.23757	10.01	0.00	0	
R2030	On	05/05/2022	Bond Future			9.45962	94.28964	9.44912	94.34345	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future			9.67887	91.37918	9.66913	91.42730	9.38	0.00	0	
<b>Total R2030 Future</b>											<b>686,714,543.73</b>	<b>7,184</b>	<b>130,10</b>
R2030	On	05/08/2021	Bond Future	10.42	Call		8,284.00000	8.28400	8,238,280	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,718.72000	1.71872	1,658,860	10.71	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		158.13000	0.15813	143,990	10.71	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put		2,201.13000	2.20113	2,231,860	9.76	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		59.80000	0.05980	44,810	9.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		3,494.88000	3.49488	3,445,390	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		6,908.50000	6.90850	6,862,750	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		0.06000	0.00006	0,030	12.52	0.00	0	47
R2030	On	05/08/2021	Bond Future	9.75	Call		4,820.33000	4.82033	4,773,800	11.86	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		2.28000	0.00228	1,470	11.86	0.00	0	47
R2030	On	05/08/2021	Bond Future	8.83	Put		771.40000	0.77140	764,490	10.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.00000	0.00000	0,000	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,676.12000	7.67612	7,630,400	12.72	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
R2030	On	05/08/2021	Bond Future	10.30	Put			0.01000	0.00001	0,010	12.72	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			937.51000	0.93751	935,490	10.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			413.53000	0.41353	365,790	10.19	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			6,959.45000	6.95945	7,005,170	9.61	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			16.00000	0.01600	12,230	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			455.59000	0.45559	441,220	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			896.73000	0.89673	836,640	10.41	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			22.81000	0.02281	17,970	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,230.78000	3.23078	3,180,220	11.29	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,241.94000	16.24194	16,196,220	13.64	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			532.59000	0.53259	479,960	10.26	0.00	0	40
R2030	On	05/08/2021	Bond Future	10.42	Put			0.00000	0.00000	0,000	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,334.41000	8.33441	8,288,690	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.00000	0.00000	0,000	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,233.55000	8.23355	8,187,830	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	13.64	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.00000	0.00000	0,000	9.61	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.35	Put			1,353.50000	1.35350	1,362,070	10.26	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	11.26	Call			11,231.20000	11.23120	11,181,100	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			70.40000	0.07040	69,760	12.52	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.90	Put			596.58000	0.59658	598,700	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,084.26000	5.08426	5,036,920	10.81	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Put			1,673.26000	1.67326	1,684,540	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,455.06000	2.45506	2,416,880	10.16	0.00	0	20
R2030	On	04/11/2021	Bond Future	8.27	Put			4,928.32000	4.92832	4,962,320	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			476.95000	0.47695	461,490	9.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,896.87000	2.89687	2,917,970	9.84	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,304.34000	1.30434	1,275,980	9.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,042.20000	12.04220	11,992,210	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			47.19000	0.04719	46,660	12.52	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			8,207.46000	8.20746	8,157,550	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			201.53000	0.20153	201,080	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,253.22000	8.25322	8,203,300	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			198.33000	0.19833	197,870	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,161.66000	8.16166	8,111,760	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,965.50000	2.96550	2,987,110	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,260.67000	1.26067	1,232,820	9.82	0.00	0	3,20
R2030	On	04/11/2021	Bond Future	9.30	Call			2,777.40000	2.77740	2,737,370	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,454.28000	1.45428	1,463,710	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,945.77000	2.94577	2,904,880	10.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.59	Put			204.72000	0.20472	204,280	11.68	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,585.85000	5.58585	5,619,780	9.35	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,181.23000	3.18123	3,144,920	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			510.60000	0.51060	513,050	11.36	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,313.09000	4.31309	4,271,980	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,544.64000	1.54464	1,555,150	10.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,945.65000	2.94565	2,910,590	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,407.39000	2.40739	2,423,950	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,222.75000	2.22275	2,238,060	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			885.56000	0.88556	867,870	9.35	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,211.30000	3.21130	3,174,850	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,200.47000	2.20047	2,215,640	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,241.52000	3.24152	3,204,910	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,178.37000	2.17837	2,193,380	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			1,867.37000	1.86737	1,880,210	10.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,710.72000	3.71072	3,671,940	10.07	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			3,827.55000	3.82755	3,852,920	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,683.27000	1.68327	1,657,020	9.59	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,536.50000	8.53650	8,487,330	11.36	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			742.98000	0.74298	729,320	8.89	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,621.45000	4.62145	4,581,710	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,706.62000	1.70662	1,717,930	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,434.14000	5.43414	5,391,840	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,391.67000	3.39167	3,413,630	9.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,316.45000	6.31645	6,352,110	8.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,118.48000	1.11848	1,100,330	8.92	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,776.17000	7.77617	7,816,320	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,881.75000	2.88175	2,849,900	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,733.75000	1.73375	1,745,260	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,098.65000	2.09865	2,112,720	9.80	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,469.16000	5.46916	5,426,760	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,720.14000	1.72014	1,731,550	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,504.24000	5.50424	5,461,740	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,759.93000	4.75993	4,788,980	9.15	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,836.05000	1.83605	1,811,290	9.15	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,603.18000	8.60318	8,554,660	10.90	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			888.28000	0.88828	893,570	10.90	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.56	Put			3,712.98000	3.71298	3,732,810	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			3,122.71000	3.12271	3,094,660	9.27	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,763.69000	3.76369	3,783,760	9.27	0.00	0	



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	Call			3,147.13000	3.14713	3,118,960	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,738.27000	3.73827	3,758,220	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			3,171.65000	3.17165	3,143,360	9.28	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>41,55</b>
<b>Total For R2030</b>												<b>686,714,543.73</b>	<b>7,184</b>	<b>171,65</b>
R2032	On	05/08/2021	Bond Future			9.62653	93.93942	9.63866	93.86470		11.51	333,672,819.84	3,552	11,38
R2032	On	04/11/2021	Bond Future			9.82150	90.79781	9.83361	90.72542		11.84	345,213,273.62	3,802	122,9
R2032	On	03/02/2022	Bond Future			10.01950	91.84147	10.03186	91.76978		11.22	0.00	0	
R2032	On	05/05/2022	Bond Future			10.22319	88.78254	10.23582	88.71149		11.24	0.00	0	
R2032	On	04/08/2022	Bond Future			10.43716	89.80811	10.45146	89.73013		10.71	0.00	0	
<b>Total R2032 Future</b>												<b>678,886,093.46</b>	<b>7,354</b>	<b>134,25</b>
R2032	On	05/08/2021	Bond Future	11.36	Call			9,813.88000	9.81388	9,888,600	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.00000	0.00000	0,000	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,866.57000	9.86657	9,941,290	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,761.14000	9.76114	9,835,860	14.37	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.00000	0.00000	0,000	14.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			153.63000	0.15363	146,400	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,480.07000	10.48007	10,545,310	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			151.40000	0.15140	144,250	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,383.28000	10.38328	10,448,340	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,232.62000	2.23262	2,186,360	11.67	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,211.05000	2.21105	2,237,180	11.67	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,656.12000	15.65612	15,727,370	14.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			155.95000	0.15595	148,620	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			16.30000	0.01630	15,160	14.84	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,431.65000	10.43165	10,496,810	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,008.59000	4.00859	3,948,490	10.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			930.93000	0.93093	943,220	10.98	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,294.83000	6.29483	6,342,950	11.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,179.47000	1.17947	1,155,900	11.96	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,967.49000	3.96749	4,004,020	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,148.58000	2.14858	2,113,420	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,379.85000	4.37985	4,327,760	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,114.53000	5.11453	5,157,460	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,571.04000	1.57104	1,542,280	11.59	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,266.45000	3.26645	3,298,350	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,642.51000	2.64251	2,602,720	11.13	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,254.59000	6.25459	6,194,160	10.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		1,803.20000	1.80320	1,823,650	10.62	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,321.64000	4.32164	4,360,320	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,941.33000	1.94133	1,908,320	11.38	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,291.61000	2.29161	2,316,170	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,590.29000	3.59029	3,543,160	10.83	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		7,439.99000	7.43999	7,376,270	10.12	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,707.95000	1.70795	1,727,550	10.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,249.80000	4.24980	4,288,050	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,981.38000	1.98138	1,947,940	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,285.66000	4.28566	4,324,120	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,961.27000	1.96127	1,928,040	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,214.07000	4.21407	4,252,110	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		877.08000	0.87708	888,340	10.16	0.00	0	5
R2032	On	03/02/2022	Bond Future	11.13	Put		988.57000	0.98857	967,820	12.21	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,615.75000	4.61575	4,656,100	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,789.82000	1.78982	1,758,480	11.45	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,234.29000	4.23429	4,183,050	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,001.67000	2.00167	1,968,020	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		605.88000	0.60588	613,850	10.12	0.00	0	15
R2032	On	03/02/2022	Bond Future	11.13	Call		7,059.94000	7.05994	7,110,880	12.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,198.77000	6.19877	6,242,910	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,881.39000	1.88139	1,854,480	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,236.89000	6.23689	6,281,170	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,866.99000	1.86699	1,840,220	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,160.72000	6.16072	6,204,700	11.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,895.91000	1.89591	1,868,840	11.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,574.60000	4.57460	4,527,840	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,215.30000	3.21530	3,246,690	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,544.67000	4.54467	4,498,080	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,241.47000	3.24147	3,273,040	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,515.25000	4.51525	4,468,840	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,189.60000	3.18960	3,220,820	10.53	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,81</b>
<b>Total For R2032</b>											<b>678,886,093.46</b>	<b>7,354</b>	<b>139,10</b>
R2035	On	05/08/2021	Bond Future			10.21163	94.24856	10.25899	93.93002	12.75	157,583,592.32	1,672	48,00
R2035	On	04/11/2021	Bond Future			10.40766	90.78059	10.45642	90.46180	13.23	356,949,279.88	3,932	80,85
R2035	On	03/02/2022	Bond Future			10.61004	91.82370	10.66059	91.50273	12.57	0.00	0	
R2035	On	05/05/2022	Bond Future			10.80998	88.43291	10.86234	88.10967	12.68	0.00	0	
R2035	On	04/08/2022	Bond Future			11.02190	89.45185	11.07749	89.11862	12.08	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2035 Future</b>										<b>514,532,872.20</b>	<b>5,604</b>	<b>128,86</b>
R2035 On 05/08/2021 Bond Future	5.30	Call			0.00000	0.00000	0,000	11.70		0.00	0	
R2035 On 05/08/2021 Bond Future	5.30	Put			44,277.25000	44.27725	43,958,710	11.70		0.00	0	
R2035 On 05/08/2021 Bond Future	5.31	Call			0.00000	0.00000	0,000	11.70		0.00	0	
R2035 On 05/08/2021 Bond Future	10.77	Call			3,380.72000	3.38072	3,677,600	13.41		0.00	0	
R2035 On 05/08/2021 Bond Future	10.77	Put			44.46000	0.04446	22,800	13.41		0.00	0	10
R2035 On 05/08/2021 Bond Future	10.02	Put			1,810.89000	1.81089	1,532,040	11.64		0.00	0	
R2035 On 05/08/2021 Bond Future	5.31	Put			44,160.67000	44.16067	43,842,130	11.70		0.00	0	
R2035 On 05/08/2021 Bond Future	5.29	Call			0.00000	0.00000	0,000	11.70		0.00	0	
R2035 On 05/08/2021 Bond Future	10.02	Call			186.77000	0.18677	226,460	11.64		0.00	0	10
R2035 On 05/08/2021 Bond Future	5.29	Put			44,393.96000	44.39396	44,075,420	11.70		0.00	0	
R2035 On 05/08/2021 Bond Future	11.37	Call			7,029.47000	7.02947	7,347,620	15.03		0.00	0	
R2035 On 05/08/2021 Bond Future	11.37	Put			0.55000	0.00055	0,160	15.03		0.00	0	10
R2035 On 04/11/2021 Bond Future	10.12	Call			1,417.67000	1.41767	1,526,300	12.33		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			1,975.08000	1.97508	1,832,830	13.08		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			3,032.66000	3.03266	3,209,200	13.08		0.00	0	40
R2035 On 04/11/2021 Bond Future	13.82	Call			18,527.40000	18.52740	18,844,580	16.69		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			407.74000	0.40774	366,240	14.89		0.00	0	70
R2035 On 04/11/2021 Bond Future	11.08	Call			4,973.62000	4.97362	5,203,190	13.65		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			1,037.69000	1.03769	948,470	13.65		0.00	0	70
R2035 On 04/11/2021 Bond Future	10.23	Put			3,217.64000	3.21764	3,022,660	12.52		0.00	0	
R2035 On 04/11/2021 Bond Future	10.11	Call			1,391.69000	1.39169	1,498,960	12.31		0.00	0	30
R2035 On 04/11/2021 Bond Future	10.12	Put			3,651.00000	3.65100	3,440,840	12.33		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			139.01000	0.13901	122,750	16.28		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Call			12,295.62000	12.29562	12,598,360	16.30		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			137.11000	0.13711	121,060	16.30		0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Call			12,194.16000	12.19416	12,496,490	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			10.07000	0.01007	8,460	16.69		0.00	0	40
R2035 On 04/11/2021 Bond Future	11.75	Call			8,296.36000	8.29636	8,573,650	14.89		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			2,957.76000	2.95776	3,131,700	13.06		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			2,028.51000	2.02851	1,883,660	13.06		0.00	0	30
R2035 On 04/11/2021 Bond Future	10.11	Put			3,692.63000	3.69263	3,481,110	12.31		0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Put			140.93000	0.14093	124,470	16.26		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			1,723.32000	1.72332	1,847,130	12.52		0.00	0	70
R2035 On 04/11/2021 Bond Future	12.52	Call			12,244.91000	12.24491	12,547,440	16.28		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Call			5,540.12000	5.54012	5,780,780	13.85		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			875.84000	0.87584	797,710	13.85		0.00	0	30
R2035 On 03/02/2022 Bond Future	10.26	Put			4,617.59000	4.61759	4,415,750	11.75		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			2,027.13000	2.02713	2,146,260	11.75		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	11.73	Call			7,556.98000	7.55698	7,804,210	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			5,278.70000	5.27870	5,060,300	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,622.95000	1.62295	1,725,520	11.54	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call			6,037.11000	6.03711	6,262,040	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			993.65000	0.99365	928,150	13.72	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,568.49000	5.56849	5,785,030	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,768.99000	1.76899	1,664,560	12.85	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put			7,301.51000	7.30151	7,046,510	11.36	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			902.99000	0.90299	968,960	11.36	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,360.61000	5.36061	5,573,150	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,145.14000	1.14514	1,071,400	13.48	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,566.62000	4.56662	4,761,980	12.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,271.44000	2.27144	2,145,830	12.60	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put			1,840.20000	1.84020	1,732,580	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,319.73000	5.31973	5,531,440	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,877.74000	1.87774	1,768,480	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,587.87000	1.58787	1,491,830	12.99	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,205.21000	3.20521	3,364,390	12.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,272.31000	3.27231	3,110,520	12.23	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put			2,226.84000	2.22684	2,103,020	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,275.52000	4.27552	4,083,040	11.87	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,276.51000	2.27651	2,405,000	11.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,249.89000	8.24989	8,505,360	13.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,858.88000	1.85888	1,750,450	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,401.60000	5.40160	5,614,950	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			4,643.80000	4.64380	4,840,950	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,774.06000	6.77406	6,995,370	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,113.61000	2.11361	2,011,680	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,691.97000	6.69197	6,912,060	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,145.32000	2.14532	2,042,170	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,732.98000	6.73298	6,953,690	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,129.40000	2.12940	2,026,870	13.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			5,372.42000	5.37242	5,184,700	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,265.66000	3.26566	3,409,640	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			5,441.53000	5.44153	5,252,280	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,293.13000	3.29313	3,437,880	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			5,407.06000	5.40706	5,218,580	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3,320.36000	3.32036	3,465,870	11.73	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>13,18</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For R2035</b>											<b>514,532,872.20</b>	<b>5,604</b>	<b>142,04</b>
R2037	On	05/08/2021			10.48030	85.24354	10.53764	84.85964		14.02	1,187,783,486.36	13,934	57,74
R2037	On	04/11/2021			10.66880	86.15361	10.72790	85.76844		13.83	1,220,882,807.31	14,171	118,88
R2037	On	03/02/2022			10.86337	82.88889	10.92461	82.50078		13.83	0.00	0	
R2037	On	05/05/2022			11.06343	83.87086	11.12691	83.47951		13.30	0.00	0	
R2037	On	04/08/2022			11.27729	80.58295	11.34440	80.18124		13.38	0.00	0	
<b>Total R2037 Future</b>											<b>2,408,666,293.67</b>	<b>28,105</b>	<b>176,64</b>
R2037	On	05/08/2021	12.27	Call			10,469.13000	10.46913	10,853,030	17.90	0.00	0	
R2037	On	05/08/2021	12.27	Put			0.00000	0.00000	0,000	17.90	0.00	0	
R2037	On	05/08/2021	12.28	Call			10,523.71000	10.52371	10,907,610	17.91	0.00	0	
R2037	On	05/08/2021	12.28	Put			0.00000	0.00000	0,000	17.91	0.00	0	
R2037	On	05/08/2021	12.26	Call			10,414.48000	10.41448	10,798,380	17.88	0.00	0	
R2037	On	05/08/2021	12.26	Put			0.00000	0.00000	0,000	17.88	0.00	0	
R2037	On	04/11/2021	12.81	Put			140.47000	0.14047	121,570	17.18	0.00	0	
R2037	On	04/11/2021	11.49	Call			5,587.51000	5.58751	5,882,940	14.56	0.00	0	60
R2037	On	04/11/2021	12.82	Call			12,223.22000	12.22322	12,589,710	17.20	0.00	0	
R2037	On	04/11/2021	12.82	Put			138.61000	0.13861	119,930	17.20	0.00	0	
R2037	On	04/11/2021	12.83	Call			12,272.57000	12.27257	12,639,290	17.22	0.00	0	
R2037	On	04/11/2021	12.83	Put			136.77000	0.13677	118,320	17.22	0.00	0	
R2037	On	04/11/2021	12.81	Call			12,173.84000	12.17384	12,540,110	17.18	0.00	0	
R2037	On	04/11/2021	12.30	Call			9,622.53000	9.62253	9,972,790	16.20	0.00	0	
R2037	On	04/11/2021	12.30	Put			279.87000	0.27987	244,960	16.20	0.00	0	60
R2037	On	04/11/2021	11.49	Put			849.01000	0.84901	759,270	14.56	0.00	0	
R2037	On	03/02/2022	11.45	Call			5,142.37000	5.14237	5,398,120	14.04	0.00	0	
R2037	On	03/02/2022	11.45	Put			1,921.61000	1.92161	1,789,250	14.04	0.00	0	
R2037	On	03/02/2022	11.46	Call			5,182.47000	5.18247	5,439,230	14.05	0.00	0	
R2037	On	03/02/2022	11.46	Put			1,902.25000	1.90225	1,770,900	14.05	0.00	0	
R2037	On	03/02/2022	11.47	Call			5,222.46000	5.22246	5,480,230	14.06	0.00	0	
R2037	On	03/02/2022	11.47	Put			1,882.85000	1.88285	1,752,510	14.06	0.00	0	
R2037	On	05/05/2022	11.82	Put			2,262.10000	2.26210	2,133,710	13.92	0.00	0	
R2037	On	05/05/2022	11.83	Call			6,398.48000	6.39848	6,662,210	13.94	0.00	0	
R2037	On	05/05/2022	11.83	Put			2,245.17000	2.24517	2,117,550	13.94	0.00	0	
R2037	On	05/05/2022	11.84	Call			6,438.70000	6.43870	6,703,190	13.95	0.00	0	
R2037	On	05/05/2022	11.84	Put			2,228.63000	2.22863	2,101,770	13.95	0.00	0	
R2037	On	05/05/2022	11.82	Call			6,358.59000	6.35859	6,621,550	13.92	0.00	0	
R2037	On	04/08/2022	10.89	Call			3,002.71000	3.00271	3,169,900	12.91	0.00	0	
R2037	On	04/08/2022	10.89	Put			5,782.21000	5.78221	5,547,690	12.91	0.00	0	
R2037	On	04/08/2022	10.90	Call			3,028.66000	3.02866	3,196,780	12.92	0.00	0	
R2037	On	04/08/2022	10.90	Put			5,745.46000	5.74546	5,511,870	12.92	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/08/2022	Bond Future	10.91	Call			3,055.03000	3.05503	3,224,100	12.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,709.21000	5.70921	5,476,570	12.93	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,20</b>
<b>Total For R2037</b>												<b>2,408,666,293.67</b>	<b>28,105</b>	<b>177,84</b>
R2040	On	05/08/2021	Bond Future			10.62473	87.23036	10.68705	86.78400		14.56	569,963,172.24	6,534	31,3
R2040	On	04/11/2021	Bond Future			10.80901	88.16168	10.87332	87.71338		14.37	576,048,417.12	6,534	82,8
R2040	On	03/02/2022	Bond Future			10.99916	84.66976	11.06583	84.21791		14.41	0.00	0	
R2040	On	05/05/2022	Bond Future			11.19415	85.67286	11.26330	85.21704		13.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.40231	82.15502	11.47531	81.68790		13.92	0.00	0	
<b>Total R2040 Future</b>												<b>1,146,011,589.36</b>	<b>13,068</b>	<b>114,20</b>
R2040	On	05/08/2021	Bond Future	12.48	Call			11,426.76000	11.42676	11,873,120	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			0.00000	0.00000	0,000	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			11,483.52000	11.48352	11,929,880	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			3.84000	0.00384	1,200	16.43	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			5,828.91000	5.82891	6,272,630	16.43	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			22,908.57000	22.90857	23,354,930	19.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			0.00000	0.00000	0,000	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			11,369.93000	11.36993	11,816,290	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			0.00000	0.00000	0,000	19.87	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			0.00000	0.00000	0,000	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			113.17000	0.11317	57,600	14.70	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,642.22000	2.64222	3,033,010	14.70	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			12,645.10000	12.64510	13,068,690	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			177.89000	0.17789	153,180	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,541.90000	12.54190	12,964,920	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			182.44000	0.18244	157,160	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,593.50000	12.59350	13,016,800	18.13	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			180.13000	0.18013	155,130	18.13	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,106.40000	2.10640	1,951,750	14.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,509.26000	5.50926	5,807,600	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,086.26000	2.08626	1,932,750	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,423.22000	5.42322	5,719,270	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,126.72000	2.12672	1,970,920	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,466.19000	5.46619	5,763,390	14.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,080.60000	1.08060	1,004,970	16.08	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			6,517.44000	6.51744	6,821,790	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,439.24000	2.43924	2,287,770	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,559.05000	6.55905	6,864,320	14.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,420.32000	2.42032	2,269,770	14.28	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 Interr
R2040	On	05/05/2022	Bond Future	11.90	Call			6,475.90000	6.47590	6,779,320	14.25	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			11,170.27000	11.17027	10,787,230	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			776.59000	0.77659	849,370	12.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,783.05000	6.78305	6,478,160	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,028.29000	2.02829	2,179,220	12.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			11,552.61000	11.55261	11,932,800	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,458.31000	2.45831	2,305,910	14.25	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			6,080.97000	6.08097	5,809,790	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,192.58000	3.19258	3,389,630	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			6,041.69000	6.04169	5,771,620	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3,220.38000	3.22038	3,418,530	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			6,002.30000	6.00230	5,733,330	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,164.58000	3.16458	3,360,520	13.33	0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,30</b>
<b>Total For R2040</b>												<b>1,146,011,589.36</b>	<b>13,068</b>	<b>120,50</b>
R2044	On	05/08/2021	Bond Future			10.68364	83.90183	10.75091	83.41318		15.17	2,545,833,227.69	30,343	27,40
R2044	On	04/11/2021	Bond Future			10.85976	84.79755	10.92922	84.30649		14.95	2,572,588,071.90	30,338	49,20
R2044	On	03/02/2022	Bond Future			11.04125	81.39215	11.11330	80.89690		15.00	0.00	0	
R2044	On	05/05/2022	Bond Future			11.22697	82.35645	11.30172	81.85671		14.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.42490	78.92549	11.50370	78.41412		14.49	0.00	0	
<b>Total R2044 Future</b>												<b>5,118,421,299.59</b>	<b>60,681</b>	<b>76,70</b>
R2044	On	05/08/2021	Bond Future	12.60	Call			11,752.72000	11.75272	12,241,370	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			0.00000	0.00000	0,000	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			11,808.41000	11.80841	12,297,060	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			0.00000	0.00000	0,000	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			11,696.95000	11.69695	12,185,600	20.26	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			0.00000	0.00000	0,000	20.26	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			12,336.93000	12.33693	12,801,670	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			172.98000	0.17298	146,660	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			12,234.35000	12.23435	12,698,480	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			177.43000	0.17743	150,500	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			12,285.66000	12.28566	12,750,100	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			175.19000	0.17519	148,570	18.42	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			2,164.87000	2.16487	1,993,900	15.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,424.52000	5.42452	5,750,060	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			2,144.15000	2.14415	1,974,440	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			5,338.24000	5.33824	5,661,250	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			2,185.58000	2.18558	2,013,340	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,381.43000	5.38143	5,705,710	15.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/05/2022	Bond Future	11.92	Call			6,430.31000	6.43031	6,763,010	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			2,490.45000	2.49045	2,323,410	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			6,471.98000	6.47198	6,805,700	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			2,471.13000	2.47113	2,305,110	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			6,388.98000	6.38898	6,720,640	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			2,510.20000	2.51020	2,342,120	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			6,032.65000	6.03265	5,739,220	13.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			3,244.35000	3.24435	3,463,530	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			5,992.71000	5.99271	5,700,520	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			3,272.65000	3.27265	3,493,050	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			5,952.69000	5.95269	5,661,720	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			3,215.87000	3.21587	3,433,810	13.92	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>												<b>5,118,421,299.59</b>	<b>60,681</b>	<b>76,700</b>
R2048	On	05/08/2021	Bond Future			10.61853	87.41943	10.68576	86.91463		14.79	3,592,239,217.56	41,092	65,600
R2048	On	04/11/2021	Bond Future			10.79108	83.94163	10.86058	83.43420		15.35	3,040,030,072.08	36,216	160,700
R2048	On	03/02/2022	Bond Future			10.96847	84.90610	11.04061	84.39436		14.58	0.00	0	
R2048	On	05/05/2022	Bond Future			11.14244	81.49662	11.21728	80.98014		14.77	0.00	0	
R2048	On	04/08/2022	Bond Future			11.32558	82.43441	11.40438	81.90614		14.07	0.00	0	
<b>Total R2048 Future</b>												<b>6,632,269,289.64</b>	<b>77,308</b>	<b>226,300</b>
R2048	On	05/08/2021	Bond Future	12.51	Call			11,885.83000	11.88583	12,390,630	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			0.00000	0.00000	0,000	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,942.47000	11.94247	12,447,270	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			0.00000	0.00000	0,000	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call			3,730.20000	3.73020	4,211,510	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put			1,685.46000	1.68546	1,287,750	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call			1,841.74000	1.84174	2,226,920	14.55	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.60	Put			1,162.47000	1.16247	832,250	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			0.00000	0.00000	0,000	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put			5,413.87000	5.41387	4,910,200	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call			2.80000	0.00280	3,930	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put			39.52000	0.03952	16,030	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,829.10000	11.82910	12,333,900	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call			517.60000	0.51760	692,180	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call			277.53000	0.27753	384,620	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put			3,033.07000	3.03307	2,555,450	13.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call			62.22000	0.06222	89,400	13.75	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.90	Put			268.18000	0.26818	148,560	14.55	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put			10,291.72000	10.29172	9,814,560	13.88	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	9.60	Call		160.97000	0.16097	191,240	13.88	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,614.45000	12.61445	13,093,140	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		192.53000	0.19253	163,790	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,666.14000	12.66614	13,145,140	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,431.22000	2.43122	2,674,070	15.08	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.30	Put		5,224.17000	5.22417	4,847,440	14.22	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		190.19000	0.19019	161,760	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,562.72000	12.56272	13,041,080	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		194.91000	0.19491	165,840	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		969.32000	0.96932	1,100,020	14.22	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		5,821.75000	5.82175	5,424,500	14.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		767.45000	0.76745	877,630	14.04	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.80	Put		2,873.21000	2.87321	2,608,630	15.08	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,257.02000	5.25702	5,587,150	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,259.13000	2.25913	2,077,520	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,300.10000	5.30010	5,631,610	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,236.29000	2.23629	2,056,060	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,214.04000	5.21404	5,542,790	14.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,282.18000	2.28218	2,099,190	14.84	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,569.23000	2.56923	2,393,650	15.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,376.76000	6.37676	6,718,760	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,548.71000	2.54871	2,374,230	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,419.23000	6.41923	6,762,320	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,528.35000	2.52835	2,354,960	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,334.37000	6.33437	6,675,270	15.08	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,240.11000	3.24011	3,464,850	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		6,089.93000	6.08993	5,786,400	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,269.38000	3.26938	3,495,420	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		6,048.29000	6.04829	5,746,060	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,210.99000	3.21099	3,434,410	13.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		6,131.82000	6.13182	5,826,970	13.44	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,7!</b>
<b>Total For R2048</b>											<b>6,632,269,289.64</b>	<b>77,308</b>	<b>231,04</b>
R209	On	05/08/2021	Bond Future			10.20880	72.50711	10.26093	72.20260	14.13	0.00	0	19,8!
R209	On	04/11/2021	Bond Future			10.38332	70.14148	10.43691	69.83609	14.62	8,416,977.60	120	24,5!
R209	On	03/02/2022	Bond Future			10.55929	70.94765	10.61463	70.63994	13.95	0.00	0	
R209	On	05/05/2022	Bond Future			10.73847	68.64651	10.79565	68.33632	14.04	0.00	0	
R209	On	04/08/2022	Bond Future			10.92442	69.43769	10.98464	69.11907	13.43	0.00	0	
<b>Total R209 Future</b>											<b>8,416,977.60</b>	<b>120</b>	<b>44,4!</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	05/08/2021	Bond Future	11.80	Call		8,200.54000	8.20054	8,505,040	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.01000	0.00001	0,000	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,249.17000	8.24917	8,553,670	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.01000	0.00001	0,000	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,151.85000	8.15185	8,456,350	17.56	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.01000	0.00001	0,000	17.56	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		310.20000	0.31020	347,790	12.89	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,165.40000	9.16540	9,447,760	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		195.60000	0.19560	172,570	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,209.19000	9.20919	9,491,830	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,319.94000	2.31994	2,478,300	14.62	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		192.91000	0.19291	170,160	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,121.56000	9.12156	9,403,640	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		198.29000	0.19829	174,980	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,962.85000	1.96285	1,815,820	14.62	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,935.52000	5.93552	5,667,720	12.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,040.40000	1.04040	1,133,530	13.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,586.81000	3.58681	3,374,550	13.87	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,375.20000	8.37520	8,651,950	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		251.05000	0.25105	222,410	17.51	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,880.39000	1.88039	1,765,700	14.25	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,163.37000	4.16337	4,357,230	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,862.16000	1.86216	1,748,310	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,094.08000	4.09408	4,286,270	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,898.58000	1.89858	1,783,060	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,128.77000	4.12877	4,321,790	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,335.23000	5.33523	5,541,660	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,974.41000	1.97441	1,870,650	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,369.75000	5.36975	5,576,810	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,958.66000	1.95866	1,855,530	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,301.01000	5.30101	5,506,780	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,990.51000	1.99051	1,886,090	14.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,819.22000	4.81922	4,636,250	12.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,645.38000	2.64538	2,779,510	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,883.13000	4.88313	4,698,640	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,668.54000	2.66854	2,803,430	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,851.09000	4.85109	4,667,360	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,691.80000	2.69180	2,827,450	12.92	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>27,50</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total For R209</b>											<b>8,416,977.60</b>	<b>120</b>	<b>71,90</b>
R210	On	05/08/2021			208.58160	208.58160	208.16902	208.16902			12,514,896.00	60	1,2
R210	On	04/11/2021			208.07419	208.07419	207.66413	207.66413			12,484,451.40	60	1,4
R210	On	03/02/2022			210.51505	210.51505	210.10374	210.10374			0.00	0	
R210	On	05/05/2022			210.22408	210.22408	209.81125	209.81125			0.00	0	
R210	On	04/08/2022			212.81776	212.81776	212.38595	212.38595			0.00	0	
<b>Total R210 Future</b>											<b>24,999,347.40</b>	<b>120</b>	<b>2,7</b>
<b>Total For R210</b>											<b>24,999,347.40</b>	<b>120</b>	<b>2,7</b>
R212	On	05/08/2021			173.19569	173.19569	173.17117	173.17117			181,855,474.50	1,050	1,3
R212	On	04/11/2021			175.08728	175.08728	175.06834	175.06834			0.00	0	4
<b>Total R212 Future</b>											<b>181,855,474.50</b>	<b>1,050</b>	<b>1,80</b>
<b>Total For R212</b>											<b>181,855,474.50</b>	<b>1,050</b>	<b>1,80</b>
R213	On	05/08/2021			9.25024	89.03874	9.25723	88.99912		11.11	11,753,113.68	132	1,7
R213	On	04/11/2021			9.43661	86.46040	9.44336	86.42326		11.38	16,081,634.40	186	8,9
R213	On	03/02/2022			9.62892	87.45375	9.63568	87.41769		10.79	0.00	0	
R213	On	05/05/2022			9.82018	84.95716	9.82696	84.92207		10.73	0.00	0	
R213	On	04/08/2022			10.02433	85.94025	10.03256	85.89897		10.16	0.00	0	
<b>Total R213 Future</b>											<b>27,834,748.08</b>	<b>318</b>	<b>10,65</b>
R213	On	05/08/2021	10.85	Call			8,442.14000	8.44214	8,481,760	13.55	0.00	0	
R213	On	05/08/2021	10.85	Put			0.00000	0.00000	0,000	13.55	0.00	0	
R213	On	05/08/2021	10.86	Call			8,491.64000	8.49164	8,531,260	13.56	0.00	0	
R213	On	05/08/2021	10.14	Call			4,820.96000	4.82096	4,859,700	12.47	0.00	0	
R213	On	05/08/2021	10.14	Put			1.92000	0.00192	1,040	12.47	0.00	0	
R213	On	05/08/2021	9.34	Put			428.18000	0.42818	382,390	10.83	0.00	0	
R213	On	05/08/2021	10.86	Put			0.00000	0.00000	0,000	13.56	0.00	0	
R213	On	05/08/2021	10.84	Call			8,392.60000	8.39260	8,432,220	13.54	0.00	0	
R213	On	05/08/2021	9.34	Call			895.54000	0.89554	889,370	10.83	0.00	0	
R213	On	05/08/2021	10.84	Put			0.00000	0.00000	0,000	13.54	0.00	0	
R213	On	05/08/2021	10.78	Call			8,094.48000	8.09448	8,134,100	13.47	0.00	0	
R213	On	05/08/2021	10.78	Put			0.00000	0.00000	0,000	13.47	0.00	0	
R213	On	04/11/2021	11.11	Call			8,749.06000	8.74906	8,779,790	13.58	0.00	0	
R213	On	04/11/2021	11.11	Put			187.47000	0.18747	181,060	13.58	0.00	0	
R213	On	04/11/2021	11.09	Call			8,658.89000	8.65889	8,689,470	13.55	0.00	0	
R213	On	04/11/2021	11.09	Put			193.23000	0.19323	186,670	13.55	0.00	0	
R213	On	04/11/2021	11.10	Call			8,703.94000	8.70394	8,734,590	13.56	0.00	0	
R213	On	04/11/2021	11.10	Put			190.30000	0.19030	183,810	13.56	0.00	0	
R213	On	03/02/2022	10.60	Call			5,990.26000	5.99026	6,012,110	11.65	0.00	0	
R213	On	03/02/2022	10.60	Put			1,043.93000	1.04393	1,029,720	11.65	0.00	0	4
R213	On	03/02/2022	10.00	Call			3,806.26000	3.80626	3,821,950	10.97	0.00	0	

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	10.00	Put			1,891.98000	1.89198	1,871,610	10.97	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			3,934.41000	3.93441	3,905,600	10.37	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,669.56000	4.66956	4,687,980	11.22	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,474.03000	1.47403	1,456,390	11.22	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,062.47000	3.06247	3,075,440	10.80	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,402.87000	2.40287	2,379,780	10.80	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,520.53000	5.52053	5,488,260	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,531.18000	1.53118	1,537,790	10.30	0.00	0	2
R213	On	03/02/2022	Bond Future	10.15	Call			4,316.40000	4.31640	4,333,750	11.12	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,630.26000	1.63026	1,611,550	11.12	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,555.82000	2.55582	2,566,780	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,853.41000	2.85341	2,828,310	10.67	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,285.91000	6.28591	6,252,580	9.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,679.83000	1.67983	1,687,080	10.37	0.00	0	4
R213	On	03/02/2022	Bond Future	9.97	Call			3,709.46000	3.70946	3,724,810	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,950.68000	1.95068	1,929,970	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,741.60000	3.74160	3,757,070	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,930.95000	1.93095	1,910,360	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,677.19000	3.67719	3,692,430	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			908.86000	0.90886	912,650	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			973.61000	0.97361	960,030	11.74	0.00	0	2
R213	On	03/02/2022	Bond Future	10.17	Call			4,386.24000	4.38624	4,403,800	11.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,597.89000	1.59789	1,579,390	11.14	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			4,173.01000	4.17301	4,143,560	10.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,970.33000	1.97033	1,949,510	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			696.89000	0.69689	699,620	9.91	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call			6,264.20000	6.26420	6,286,680	11.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			5,709.64000	5.70964	5,729,370	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,635.50000	1.63550	1,620,140	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			5,745.11000	5.74511	5,764,920	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,622.48000	1.62248	1,607,200	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,674.23000	5.67423	5,693,880	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,648.63000	1.64863	1,633,190	11.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,861.36000	3.86136	3,835,510	9.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			3,116.98000	3.11698	3,132,510	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,835.69000	3.83569	3,809,940	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			3,141.77000	3.14177	3,157,400	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,809.80000	3.80980	3,784,150	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			3,091.94000	3.09194	3,107,370	9.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>												<b>27,834,748.08</b>	<b>318</b>	<b>13,54</b>
R214	On	05/08/2021	Bond Future			10.62365	69.20088	10.68583	68.83245		15.05	10,795,337.28	156	11,37
R214	On	04/11/2021	Bond Future			10.79726	66.66286	10.86134	66.29269		15.63	5,999,657.40	90	16,66
R214	On	03/02/2022	Bond Future			10.97542	67.42880	11.04174	67.05554		14.88	0.00	0	
R214	On	05/05/2022	Bond Future			11.15018	64.94756	11.21878	64.57092		15.04	0.00	0	
R214	On	04/08/2022	Bond Future			11.33380	65.69481	11.40588	65.30923		14.36	0.00	0	
<b>Total R214 Future</b>												<b>16,794,994.68</b>	<b>246</b>	<b>28,05</b>
R214	On	05/08/2021	Bond Future	12.02	Call			7,183.04000	7.18304	7,551,410	18.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			0.08000	0.00008	0,020	18.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			7,232.05000	7.23205	7,600,420	18.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			0.07000	0.00007	0,010	18.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,133.97000	7.13397	7,502,330	18.51	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			0.09000	0.00009	0,020	18.51	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,506.22000	8.50622	8,843,370	18.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			251.16000	0.25116	218,140	18.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,549.14000	8.54914	8,886,680	18.78	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			247.85000	0.24785	215,220	18.78	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,592.08000	8.59208	8,930,000	18.80	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			244.63000	0.24463	212,380	18.80	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,982.84000	1.98284	1,841,400	15.07	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,928.10000	3.92810	4,157,840	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			2,022.79000	2.02279	1,879,270	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,961.33000	3.96133	4,192,110	15.05	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			2,002.64000	2.00264	1,860,160	15.05	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,994.84000	3.99484	4,226,660	15.07	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,973.21000	4.97321	5,217,000	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			2,171.99000	2.17199	2,039,140	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,907.56000	4.90756	5,149,690	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			2,208.21000	2.20821	2,073,700	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,940.25000	4.94025	5,183,210	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			2,189.93000	2.18993	2,056,250	15.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,960.51000	4.96051	4,738,040	13.71	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,650.55000	2.65055	2,814,590	13.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,927.62000	4.92762	4,706,080	13.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,603.76000	2.60376	2,765,930	13.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,993.59000	4.99359	4,770,180	13.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,627.10000	2.62710	2,790,210	13.71	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>										<b>16,794,994.68</b>	<b>246</b>	<b>28,05</b>
<b>Total for Bond</b>										<b>22,683,131,293.50</b>	<b>247,407</b>	<b>1,441,05</b>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total E170 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
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	

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



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 05/08/2021 GOVI			790.78900	790.78900	789.24000	789.24000				363,762,940.00	46	
GOVI On 04/11/2021 GOVI			799.31200	799.31200	797.77300	797.77300				415,642,240.00	52	97
GOVI On 03/02/2022 GOVI			808.48700	808.48700	806.94400	806.94400				0.00	0	
GOVI On 05/05/2022 GOVI			818.04700	818.04700	816.50000	816.50000				0.00	0	
GOVI On 04/08/2022 GOVI			827.84200	827.84200	826.22300	826.22300				0.00	0	
<b>Total GOVI Future</b>										<b>779,405,180.00</b>	<b>98</b>	<b>95</b>
GOVI On 05/08/2021 GOVI	719.14	Call			701,000.00000	70.10000	716,490,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			700,900.00000	70.09000	716,390,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			701,100.00000	70.11000	716,590,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			693,730.00000	69.37300	709,120,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			693,630.00000	69.36300	709,020,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			693,530.00000	69.35300	708,920,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			141,840.00000	14.18400	157,270,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			142,040.00000	14.20400	157,470,000			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			141,940.00000	14.19400	157,370,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			282,500.00000	28.25000	297,970,000			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			282,700.00000	28.27000	298,170,000			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			282,600.00000	28.26000	298,070,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			69,530.00000	6.95300	85,720,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		69,430.00000	6.94300	85,620,000		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		69,630.00000	6.96300	85,820,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	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>779,405,180.00</b>	<b>98</b>	<b>95</b>
<b>Total for GOVI</b>											<b>779,405,180.00</b>	<b>98</b>	<b>95</b>
AL37	On	05/08/2021	Index Future			798.32300	798.32300	799.40700	799.40700		0.00	0	
AL37	On	04/11/2021	Index Future			806.92600	806.92600	808.05100	808.05100		0.00	0	
AL37	On	03/02/2022	Index Future			816.18900	816.18900	817.34000	817.34000		0.00	0	
AL37	On	05/05/2022	Index Future			825.84000	825.84000	827.01800	827.01800		0.00	0	
AL37	On	04/08/2022	Index Future			835.72800	835.72800	836.86700	836.86700		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	05/08/2021	Index Future			911.88400	911.88400	911.77100	911.77100		0.00	0	
AL7T	On	04/11/2021	Index Future			921.71200	921.71200	921.62900	921.62900		0.00	0	
AL7T	On	03/02/2022	Index Future			932.29200	932.29200	932.22400	932.22400		0.00	0	
AL7T	On	05/05/2022	Index Future			943.31600	943.31600	943.26300	943.26300		0.00	0	
AL7T	On	04/08/2022	Index Future			954.61100	954.61100	954.49600	954.49600		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	05/08/2021	Index Future			800.58600	800.58600	798.92500	798.92500		368,269,560.00	46	4
ALBI	On	04/11/2021	Index Future			809.21400	809.21400	807.56300	807.56300		372,238,440.00	46	1
ALBI	On	03/02/2022	Index Future			818.50300	818.50300	816.84600	816.84600		0.00	0	
ALBI	On	05/05/2022	Index Future			828.18100	828.18100	826.51900	826.51900		0.00	0	
ALBI	On	04/08/2022	Index Future			838.09800	838.09800	836.36200	836.36200		0.00	0	
<b>Total ALBI Future</b>											<b>740,508,000.00</b>	<b>92</b>	<b>17</b>
<b>Total For ALBI</b>											<b>740,508,000.00</b>	<b>92</b>	<b>17</b>
IGOV	On	05/08/2021	Index Future			288.80100	288.80100	288.71600	288.71600		239,704,830.00	83	
IGOV	On	04/11/2021	Index Future			291.98500	291.98500	291.90900	291.90900		242,347,550.00	83	4
IGOV	On	03/02/2022	Index Future			295.40800	295.40800	295.33600	295.33600		0.00	0	
IGOV	On	05/05/2022	Index Future			298.97100	298.97100	298.90300	298.90300		0.00	0	
IGOV	On	04/08/2022	Index Future			302.62000	302.62000	302.53200	302.53200		0.00	0	
<b>Total IGOV Future</b>											<b>482,052,380.00</b>	<b>166</b>	<b>47</b>
<b>Total For IGOV</b>											<b>482,052,380.00</b>	<b>166</b>	<b>47</b>
<b>Total for Index</b>											<b>1,222,560,380.00</b>	<b>258</b>	<b>64</b>
JIBAR F	On	18/08/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR f On 15/09/2021		Jibar Future	3.72500	96.27500	3.72500	96.27500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.81000	96.19000	3.82000	96.18000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.85000	96.15000	3.86000	96.14000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.95500	96.04500	3.96500	96.03500				0.00	0	
JIBAR f On 19/01/2022		Jibar Future	4.05000	95.95000	4.06000	95.94000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.21000	95.79000	4.22000	95.78000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.53500	95.46500	4.54500	95.45500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.75000	95.25000	4.76000	95.24000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.03500	94.96500	5.03500	94.96500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.23500	94.76500	5.23500	94.76500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.42500	94.57500	5.42500	94.57500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>30,47</b>
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>									<b>24,685,096,853.50</b>	<b>247,763</b>	<b>1,473,25</b>	
ABCPI On 07/12/2023		Spot Bond	2.38000	314.60334	2.38000	314.51536				0.00	0	4,145,620,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,145,620,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>4,145,620,00</b>
ABF001 On 13/09/2026		Spot Bond			0.00000	100.65299				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.96971				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.77548	9.65000	100.74954				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.94742				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.66162				0.00	0	
<b>Total ABFN09 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 ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.45143				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.94216				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.85945				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.65060				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	102.81177				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	104.02715				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	102.05813				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	103.41061				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.87486				0.00	0	
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.41559				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	101.56961				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	102.54933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 15/11/2021 Spot Bond					0.00000	101.08361				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.44485				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	102.37469				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	100.12088				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.31390				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.69453				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	101.22264				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.07954				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.75353				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.04005				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	100.33409				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>	

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 16/09/2029 Spot Bond					0.00000	99.87972				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	100.20613				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	100.21178				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.21585				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.50186				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.81667				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	100.85715				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.51752				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.36483				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.47778				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	100.23879				0.00	1,000,000,000	500,000,000
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN52</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.13031				0.00	0	
<b>Total ABJ01 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 ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.65921				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>	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.65503				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>	
ABKI03 On 13/10/2021 Spot Bond			3.75500	3.75500	3.75500	151.38241				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	107.93923	100.00000	107.67132				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	144.44916				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.39797	100.00000	24.33902				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	151.40461				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			3.87000	3.87000	3.87000	198.48546				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			4.51000	4.51000	4.51000	223.45908				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			6.58500	6.58500	6.58500	104.90219				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			7.25500	7.25500	7.25500	115.35413				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			4.62500	105.88829	4.62500	105.87514				0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ABS15 On 11/11/2022 Spot Bond			5.11500	107.81012	5.11500	107.79533				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			6.94000	114.85128	6.94000	114.82999				0.00	0	1,050,000,00
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
ABS17 On 11/11/2027 Spot Bond			8.03000	114.94477	8.03000	114.92018				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			5.55500	111.95543	5.55500	111.93876				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			7.68000	108.02305	7.68000	108.00093			39,936,000,000,000.00		5,200,000,000	2,600,000,00
<b>Total ABS7 SPOT</b>									<b>19,936,000,000,000.00</b>		<b>5,200,000,000</b>	<b>2,600,000,00</b>
<b>Total For ABS7</b>									<b>19,936,000,000,000.00</b>		<b>5,200,000,000</b>	<b>2,600,000,00</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.44523	100.00000	13.41563				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			1.73000	319.15143	1.73000	319.06778				0.00	0	900,000,00
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
ABS14 On 31/01/2022 Spot Bond			1.14000	172.73449	1.14000	172.69193				0.00	0	
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.13000	10.13000	10.13000	102.54793				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.67383				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.65322				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.62769				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.63081				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.27163				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.65143				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.65143				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	100.66899				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	100.66899				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.26144				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	167.10578				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	100.61842				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>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.61428				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.59879				0.00	0	
<b>Total ACL222 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 ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.78980				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.82317				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.19365				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.23798				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.40985				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.03131				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	100.93835				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	103.37680				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.29960				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	104.13099				0.00	0	
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.83961				0.00	0	
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.14871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.15400				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3 On 18/07/2026 Spot Bond			7.55500	105.01794	7.55500	100.82028				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.16209				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.18901				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.22257				0.00	0	
<b>Total AHF2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2D1</b>										<b>0.00</b>	<b>0</b>	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.12977				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.00830				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.02748				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.27500	111.15758	6.27500	111.13861				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.08399				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.15932				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.05816				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	101.23819				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.58362				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	101.08392				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.15924				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.68589				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.18654				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	101.00859				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.12159				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.09334				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.19689				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.16112				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.83619				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.74227				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			7.33000	109.90747	7.33000	109.88585				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			7.73500	105.32624	7.73500	105.30452				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			11.24000	94.82208	11.24000	94.79390				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			6.00000	176.83205	6.00000	176.76546				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.15846				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	101.40690				0.00	60,000,000	30,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.73821				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	100.20344				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	100.87531				0.00	0	
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	101.21722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.72956				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	101.19921				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	99.78353				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.86000	238.22739	4.86000	238.14493				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			4.87500	215.74996	4.87500	215.67520				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			2.11500	171.89662	2.11500	171.84968				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			2.16000	171.85815	2.16000	171.81099				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			4.74000	188.53613	4.74000	188.47147				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>	
ASN15 On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16 On 08/08/2021 Spot Bond					0.00000	101.29752				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.11456				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.72267				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.48459				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.16000	105.04596	5.16000	105.00860				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	100.56578				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	100.57425				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	100.62730				0.00	0	97,366,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>97,366,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>97,366,00</b>
ASN20: On 24/08/2021 Spot Bond					0.00000	101.29835				0.00	0	
<b>Total ASN208 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 ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.46879				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	100.87917				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	100.72061				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.56578				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	101.13510				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	101.12204				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.08022				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	100.74312				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	100.54281				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	100.61223				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	100.78238				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 31/03/2029 Spot Bond			4.16500	4.16500	4.16500	105.97717				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN318 On 28/02/2033 Spot Bond			5.01500	5.01500	5.01500	96.77345				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.57998				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.66172				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	101.27351				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>	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.79860				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			5.27000	103.57524	5.27000	103.53808				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>	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.62251				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>	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.56572				0.00	0	14,600,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,600,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>14,600,00</b>
ASN346 On 20/06/2024 Spot Bond					0.00000	100.59909				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.59670				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.59670				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.93121				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.71534				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.58531				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	100.60699				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 29/10/2021 Spot Bond					0.00000	99.99995				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	100.68669				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.68669				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.31503				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.59048				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.00348				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.64554				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.58635				0.00	0	
<b>Total ASN409 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 ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.68951				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.78776				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.44994				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.53585				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.55283				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.74095				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	101.48258				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.51841				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	100.18749				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	100.18925				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 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.06081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN462 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	99.94929				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>	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.45318				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>	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.99992				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>	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.99984				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>	
ASN472 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.88384				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN474 On 11/08/2021 Spot Bond					0.00000	101.11119				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.60459				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>	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.72050				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN480 On 25/08/2025 Spot Bond					0.00000	108.70446				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>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.34140				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>	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.60252				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49( On 02/09/2021 Spot Bond					0.00000	100.74670				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 07/09/2021 Spot Bond					0.00000	100.72728				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 30/09/2021 Spot Bond					0.00000	100.39011				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 08/09/2021 Spot Bond					0.00000	100.64091				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN49( On 15/09/2025 Spot Bond					0.00000	100.61614				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	100.61614				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 28/09/2025 Spot Bond					0.00000	100.58708				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			9.00000	100.94247	9.00000	109.50500				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			8.18000	100.85795	8.18000	109.84367				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			8.68000	99.52068	8.68000	99.49758				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			8.68000	99.52068	8.68000	99.49758				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	99.97542	9.10000	99.95085				0.00	0	
<b>Total ASN522 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 ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.97030	11.05000	99.94059				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.97042	11.00000	99.94086				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.97173	10.50000	99.94348				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.97173	10.50000	99.94348				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.47413				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.94274				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.54809				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.97147	10.60000	99.94295				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	98.28076	10.47000	99.94363				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.97129	10.55000	99.94258				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	99.91300				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.88162				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>	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.69260				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>	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.56575				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>	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.61476				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>	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.35148				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>	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.74132				0.00	0	
<b>Total ASN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN584</b>										<b>0.00</b>	<b>0</b>	
ASN584 On 13/02/2022 Spot Bond					0.00000	101.18919				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.83670				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>	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.63415				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>	
ASN587 On 31/01/2022 Spot Bond			9.22000	99.96116	9.22000	99.95021				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>	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.29646				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59: On 17/04/2023 Spot Bond					0.00000	100.22382				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	100.09768				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	100.09273				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.20401				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.94377				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN609</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.92921				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.59059				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	99.85373				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.63258				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 10/08/2021 Spot Bond					0.00000	101.05995				0.00	0	
<b>Total ASN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN615</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.55036				0.00	0	
<b>Total ASN616 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 ASN616</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.20635				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 11/08/2021 Spot Bond					0.00000	101.48195				0.00	0	
<b>Total ASN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN618</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.60796				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 13/08/2021 Spot Bond					0.00000	101.11644				0.00	0	
<b>Total ASN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN620</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 13/08/2021 Spot Bond					0.00000	101.05975				0.00	0	
<b>Total ASN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN621</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 17/08/2021 Spot Bond					0.00000	100.93826				0.00	0	
<b>Total ASN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN622</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 19/08/2021 Spot Bond					0.00000	101.01466				0.00	0	
<b>Total ASN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN623</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.59854				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 25/08/2021 Spot Bond					0.00000	100.87888				0.00	0	
<b>Total ASN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN625</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 25/11/2021 Spot Bond					0.00000	100.87888				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.30349				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 08/09/2021 Spot Bond					0.00000	100.63990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN631</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.44707				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.86766				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.82119				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.76123				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>	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.46575				0.00	0	
<b>Total ASN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN638</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.51325				0.00	0	
<b>Total ASN641 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN641</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.35843				0.00	0	
<b>Total ASN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN643</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.88940				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.40564				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.32641				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.11184				0.00	0	
<b>Total ASN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN649</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65(On 22/10/2021 Spot Bond					0.00000	100.46982				0.00	0	
<b>Total ASN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN650</b>										<b>0.00</b>	<b>0</b>	
ASN65(On 27/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
<b>Total ASN652 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
<b>Total For ASN652</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000.00</b>
ASN65(On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
<b>Total ASN656 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
<b>Total For ASN656</b>									<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>	<b>30,000,000,000</b>
BAW21(On 24/03/2022 Spot Bond			5.30000	105.74830	5.30000	105.73326				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	103.20753	9.30000	103.18203				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	102.12986				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28(On 06/06/2022 Spot Bond					0.00000	101.12074				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	101.00131				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30(On 05/12/2021 Spot Bond					0.00000	100.85628				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31(On 30/09/2022 Spot Bond					0.00000	100.40980				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			6.28000	101.53941	6.28000	101.52226				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34(On 09/10/2023 Spot Bond					0.00000	101.03732				0.00	0	
<b>Total BAW34 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 BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.08029				0.00	60,000,000	30,000,00
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.75493				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.03955				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	100.66103				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			8.47500	8.47500	8.47500	105.03253				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			10.74000	10.74000	10.74000	109.14118				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.60211				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.43624				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.58054				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.58070				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.58950				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.91179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.68064				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>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.66983				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>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.70026				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>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.68012				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.69964				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>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.66029				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.69948				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.66107				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.69976				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.68022				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.65452				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9( On 30/06/2024 Spot Bond					0.00000	100.68028				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>	
BAYA9( On 30/06/2023 Spot Bond					0.00000	100.64154				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>	
BAYB1( On 30/09/2023 Spot Bond					0.00000	100.79715				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>	
BAYB1( On 30/09/2023 Spot Bond					0.00000	100.79715				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>	
BAYB1( On 30/09/2024 Spot Bond					0.00000	100.81693				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB1( 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>	
BAYB1( On 30/09/2022 Spot Bond					0.00000	100.79784				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>	
BAYB1( On 30/09/2022 Spot Bond					0.00000	101.07161				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>	
BAYB2( On 30/06/2023 Spot Bond					0.00000	100.83699				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>	
BD030( On 18/04/2028 Spot Bond			7.68500	7.68500	7.68500	104.49470				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>	
BDX21( On 05/08/2033 Spot Bond					0.00000	99.89564				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.50193				0.00	0	40,000,00
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</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 BDX31</b>										0.00	0	40,000,00
BDX32 On 01/04/2022 Spot Bond					0.00000	100.41108				0.00	0	
<b>Total BDX32 SPOT</b>										0.00	0	
<b>Total For BDX32</b>										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.83548				0.00	0	
<b>Total BDX33 SPOT</b>										0.00	0	
<b>Total For BDX33</b>										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.26500	109.46833	7.26500	109.44710				0.00	0	
<b>Total BGL07 SPOT</b>										0.00	0	
<b>Total For BGL07</b>										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.12865				0.00	0	
<b>Total BGL08 SPOT</b>										0.00	0	
<b>Total For BGL08</b>										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.65912				0.00	0	
<b>Total BGL12 SPOT</b>										0.00	0	
<b>Total For BGL12</b>										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.27500	105.48915	6.27500	105.47109				0.00	0	
<b>Total BGL13 SPOT</b>										0.00	0	
<b>Total For BGL13</b>										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.64778				0.00	0	
<b>Total BGL14 SPOT</b>										0.00	0	
<b>Total For BGL14</b>										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.24449				0.00	0	100,000,00
<b>Total BGL15 SPOT</b>										0.00	0	100,000,00
<b>Total For BGL15</b>										0.00	0	100,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.35177				0.00	0	
<b>Total BGL16 SPOT</b>										0.00	0	
<b>Total For BGL16</b>										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.65156				0.00	0	
<b>Total BGL17 SPOT</b>										0.00	0	
<b>Total For BGL17</b>										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.84948				0.00	0	
<b>Total BGL18 SPOT</b>										0.00	0	
<b>Total For BGL18</b>										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.72375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.38630				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.98590				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	101.09769				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.41154				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.01500	109.53987	6.01500	109.52223				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	100.74432				0.00	1,100,000,000	1,100,000,000
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,000</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>1,100,000,000</b>	<b>1,100,000,000</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.87201				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	99.88000				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	100.07139				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	99.98313				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.30595				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.47800				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.03500				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.09500				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 11/08/2021 Spot Bond					0.00000	100.99908				0.00	0	
<b>Total BNPP08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP08</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.89800				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.75384				0.00	0	
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.08613				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	100.97388				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	100.70014				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	99.86426				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	100.20507				0.00	200,000,000	100,000,000
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</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 BPPF23</b>										0.00	200,000,000	100,000,000
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.93518				0.00	0	
<b>Total BPPF24 SPOT</b>										0.00	0	
<b>Total For BPPF24</b>										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.92977				0.00	0	
<b>Total BPPF25 SPOT</b>										0.00	0	
<b>Total For BPPF25</b>										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.23568				0.00	0	
<b>Total BPPF26 SPOT</b>										0.00	0	
<b>Total For BPPF26</b>										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.25318				0.00	0	
<b>Total BPPF27 SPOT</b>										0.00	0	
<b>Total For BPPF27</b>										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.93827				0.00	0	
<b>Total BPPF28 SPOT</b>										0.00	0	
<b>Total For BPPF28</b>										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.93515				0.00	0	
<b>Total BPPF29 SPOT</b>										0.00	0	
<b>Total For BPPF29</b>										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.93243				0.00	0	
<b>Total BPPF30 SPOT</b>										0.00	0	
<b>Total For BPPF30</b>										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.31716				0.00	0	
<b>Total BWZJ21 SPOT</b>										0.00	0	
<b>Total For BWZJ21</b>										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										0.00	0	
<b>Total For BWZJ23</b>										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.47849				0.00	0	
<b>Total BWZJ24 SPOT</b>										0.00	0	
<b>Total For BWZJ24</b>										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.48437				0.00	680,000,000	340,000,000
<b>Total CBL29 SPOT</b>										0.00	680,000,000	340,000,000
<b>Total For CBL29</b>										0.00	680,000,000	340,000,000
CCT01 On 23/06/2023 Spot Bond			7.18000	110.66420	7.18000	110.64287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			7.41000	112.19373	7.41000	112.17143				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			8.18000	113.32704	8.18000	113.30236				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			9.45000	103.57815	9.45000	102.17505				0.00	0	79,500,00
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>79,500,00</b>
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	<b>79,500,00</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	99.89340				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.76080				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>	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.98107				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.30706				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	101.39966				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.12972				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.13757				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>	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.96038	3.14000	164.82860				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN198 On 13/09/2021 Spot Bond			2.08500	2.08500	2.08500	164.43845				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.86307	4.77000	108.69600				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	102.47500				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.26685				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			7.04500	112.08066	7.04500	112.05957				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	114.52009	8.70700	117.96300				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	99.83968				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.02008				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.88325				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.79225	10.98000	102.76240				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
<b>Total CLN380 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 CLN380</b>									<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.79841	6.50000	115.97100			0.00	0	
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.82400			0.00	0	
<b>Total CLN385 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>									<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.61221			0.00	0	
<b>Total CLN394 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>									<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.23314			0.00	0	
<b>Total CLN398 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>									<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.22276			0.00	680,000,000	340,000,000
<b>Total CLN399 SPOT</b>									<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
<b>Total For CLN399</b>									<b>0.00</b>	<b>680,000,000</b>	<b>340,000,000</b>
CLN399 On 31/01/2022 Spot Bond			2.08500	171.92229	2.08500	171.87546			0.00	0	
<b>Total CLN452 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>									<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.32000	138.42470	5.32000	138.37487			0.00	0	
<b>Total CLN453 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>									<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.76000	136.42845	5.76000	136.37773			0.00	0	
<b>Total CLN454 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>									<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.30600			0.00	0	
<b>Total CLN456 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>									<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.19502			0.00	0	
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.10376			0.00	0	
<b>Total CLN458 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>									<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.15422			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN46v On 13/03/2022 Spot Bond			6.47500	105.92389	6.47500	105.90554				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>	
CLN46t On 14/03/2022 Spot Bond					0.00000	101.02544				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>	
CLN46i On 28/03/2022 Spot Bond					0.00000	100.62224				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>	
CLN46s On 28/03/2022 Spot Bond					0.00000	100.80655				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>	
CLN47z On 19/11/2022 Spot Bond					0.00000	101.32352				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>	
CLN47i On 29/11/2021 Spot Bond			100.00000	78.46376	100.00000	78.30297				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN48c 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>	
CLN48v On 02/12/2021 Spot Bond					0.00000	101.16990				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN48t On 02/12/2021 Spot Bond			5.97000	102.72967	5.97000	102.71321				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN48i On 28/07/2022 Spot Bond			6.27500	102.77965	6.27500	102.76240				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>	
CLN49c On 28/03/2022 Spot Bond					0.00000	100.80241				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN493 On 20/06/2022 Spot Bond					0.00000	100.71442				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>	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.00374				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			6.67500	113.39797	6.67500	113.37774				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	102.95532				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	100.29056				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	100.30656				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.71269				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.61219				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	100.92348				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	100.73271				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	95.70168				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	103.68483	9.96000	103.65744				0.00	0	
<b>Total CLN516 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 CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.45827	10.01000	102.43094				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.12127				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.77154	9.60000	101.48883				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	100.71443				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.97049				0.00	0	
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.55701	9.20000	103.53171				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.78932				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.42812				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 21/02/2024 Spot Bond					0.00000	102.46372				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 25/11/2022 Spot Bond					0.00000	101.90679				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 29/11/2021 Spot Bond					0.00000	101.20352				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 12/03/2023 Spot Bond					0.00000	100.71443				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.66388				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.17035				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			8.91000	105.05598	8.91000	105.03111				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.03317				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	100.01595				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.19335				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	140.13600				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	100.94742				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	101.31748				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			8.38000	111.04309	8.38000	111.01791				0.00	0	315,900,00
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>315,900,00</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>315,900,00</b>
CLN546 On 29/03/2025 Spot Bond			8.43000	108.42360	8.43000	108.39927				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			8.52000	107.94154	8.52000	107.91708				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.39684				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>	
CLN553 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>	
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	101.21681				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	101.21054				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	101.06413				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	100.21358				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	120.66600				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	101.27947				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	102.00014	10.19000	102.02054				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			8.38000	108.45508	8.38000	108.43089				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.82048				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.99913				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.79835				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.89066				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	101.20389				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			8.61000	106.94101	8.61000	106.91652				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.27449				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	101.21037				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	100.70458				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.72564				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	100.16341				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.45802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/05/2024 Spot Bond					0.00000	101.25156				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>	
CLN587 On 30/05/2022 Spot Bond					0.00000	100.89112				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>	
CLN587 On 16/09/2025 Spot Bond					0.00000	100.79624				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 18/04/2022 Spot Bond					0.00000	100.14875				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>	
CLN587 On 31/05/2022 Spot Bond					0.00000	100.86708				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>	
CLN587 On 16/09/2025 Spot Bond					0.00000	103.10125				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.79250				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	100.65302				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>	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.65357				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.66258				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.49702				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.74000	142.46307	3.74000	114.88300				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>	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.04614				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>	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.47533				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>	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.04614				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	101.61929				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	100.43244				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	100.72312				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	100.65357				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	100.65357				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	100.61700				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	104.19990				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	101.21025				0.00	0	
<b>Total CLN604 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 CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.14670				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.85741				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.16903				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.02836				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	102.29074	9.32000	102.26528				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	100.08829				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.66053				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	100.82315				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	100.99240				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.89119				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	100.47767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	98.43800				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.16917				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	101.22942				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.86706				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	100.01337				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	100.01337				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	100.10873				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	95.86200				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	100.01676				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			6.28500	103.91668	6.28500	103.89921				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.28111				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	89.22363				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>	
CLN628 On 31/07/2034 Spot Bond			11.87500	62.38659	11.87500	82.77601				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>	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.09446				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>	
CLN630 On 19/08/2025 Spot Bond			9.08000	105.61346	9.08000	105.58755				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>	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.27530				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>	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.08826				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.40961				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.22981				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.29042				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.02737				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.26949				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.35095				0.00	0	
<b>Total CLN638 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 CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.11472				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.38570				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.14959				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.03302				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.64128				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 29/01/2022 Spot Bond					0.00000	99.99977				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.64239				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.26949				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.91504				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.26949				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.01745				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.26949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.84200				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.74111				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.35274				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.30793				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.20200				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	99.38500				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	112.28500				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	134.79300				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.32810				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	100.51650				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	101.52510				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>	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.84738				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>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.41108				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>	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.04090				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>	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.40507				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>	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.77583				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>	
CLN673 On 31/01/2025 Spot Bond			4.29905	143.18941	4.29905	116.32754				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 31/01/2025 Spot Bond			4.29905	143.18941	4.29905	116.32829				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>	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.43411				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.51155				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.51155				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>	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.61195				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.36974				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.36974				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.45928				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	100.75941				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	100.58519				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	100.60171				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.52251				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>	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.71505				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>	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.71483				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>	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.62743				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>	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.45933				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>	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.62752				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>	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.54341				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>	
CLN69 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.95901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.61622				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.05735				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.32853				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.83011				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.08523				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.42130				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.58351				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.72343				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.19658				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.56325				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.55026				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.73467				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.61283				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.32749				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.57536				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.66945				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.05061				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.61696				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.61696				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.61696				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	79.34746				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	100.66283				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	78.32590				0.00	0	
<b>Total CLN720 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 CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.65421				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>	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.79421				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>	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.37781				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.56642				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.56642				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.56642				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.57674				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.57674				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>	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.57674				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>	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.92762				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>	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.98869				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>	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.64182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.67590				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	101.38123				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	92.70579				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	100.67935				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	100.71024				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	104.42600				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.28328				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>	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.25012				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>	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.58798				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.94426				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	99.92899				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	99.93245				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.14369				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	100.62747				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	99.93137				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	100.63943				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>	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.41482				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>	
CLN752 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>	
CLN753 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>	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	99.95986				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>	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.32548				0.00	0	
<b>Total CLN755 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 CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.42951				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.41673				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.18224				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>	
CLN761 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,000,000.00
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000.00</b>
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	<b>12,000,000.00</b>
CLN762 On 12/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000.00	21,000,000,000	10,500,000,000		
<b>Total CLN763 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>10,500,000,000</b>		
<b>Total For CLN763</b>								<b>10,000,000,000,000.00</b>	<b>21,000,000,000</b>	<b>10,500,000,000</b>		
CLN763 On 21/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	16,000,000,000	8,000,000,000		
<b>Total CLN764 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>16,000,000,000</b>	<b>8,000,000,000</b>		
<b>Total For CLN764</b>								<b>10,000,000,000,000.00</b>	<b>16,000,000,000</b>	<b>8,000,000,000</b>		
CLN81 On 18/04/2028 Spot Bond			7.68500	104.51623	7.68500	104.49470			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>		
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.18012			0.00	0		
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>		
COJ05 On 05/06/2023 Spot Bond			7.87500	109.12966	7.87500	109.10663			0.00	0	13,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000.00</b>
COJ08 On 22/06/2026 Spot Bond			9.63000	108.16088	9.63000	108.13309				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			6.39500	111.15601	6.39500	111.13689				0.00	0	50,200,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
COT01 On 03/04/2023 Spot Bond			7.11000	106.02990	7.11000	106.00966				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			11.44000	97.57349	11.44000	97.54384				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			10.03000	98.62137	10.03000	98.59500				0.00	0	75,000,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
CPV01 On 30/06/2029 Spot Bond			9.47500	9.47500	9.47500	106.29169				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	101.15464				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.62745				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.54421				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.26231				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.16470				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	99.98246				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 11/09/2021 Spot Bond					0.00000	100.79333				0.00	0	
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.59980				0.00	0	
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.51529				0.00	0	
<b>Total DNG102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG102</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.80986				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.43357				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	101.01047				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.11029				0.00	800,000,000	400,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.78000	8.78000	8.78000	106.67476				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.51483				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.09341				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			6.59500	109.23867	6.59500	109.21909				2,024,914,291,000.00	307,037,800	172,101,000
<b>Total DV23 SPOT</b>										<b>2,024,914,291,000.00</b>	<b>307,037,800</b>	<b>172,101,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
<b>Total For DV23</b>									<b>2,024,914,291,000.00</b>	<b>307,037,800</b>	<b>172,101,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	39.13345	100.00000	39.04588			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.13345	100.00000	39.04588			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			6.14500	112.58753	6.14500	112.56871			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.32558	9.69000	104.29831			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.32558	9.69000	104.29831			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			11.35000	98.27773	11.35000	98.24777			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	104.50813	10.10000	104.47969			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.50813	10.10000	104.47969			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.89431			0.00	0	
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.27961			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>	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.35570			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	100.17904			0.00	0	
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.66765			0.00	0	
<b>Total DVF24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>									<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.08782			0.00	0	
<b>Total DVF25 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 DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.88997				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.87156				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.15630				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.28563				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.94985				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.35730				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.94660				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.36028				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.22513				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>	
E175 On 01/08/2021 Spot Bond			4.20000	99.97699	4.20000	99.96549				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.68000	106.10832	5.68000	106.09218				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			6.58500	111.70807	6.58500	111.68840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.12000	109.04443	5.12000	109.00601				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.16000	93.32459	5.16000	93.29140				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	134.85684	2.25000	134.81951				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			4.01000	144.73438	4.01000	144.68764				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			4.02200	130.71769	4.02200	130.67546				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			4.06500	126.34974	4.06500	126.30877				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.76000	111.03521	4.76000	110.99707				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.13000	95.46245	5.13000	95.42857				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	134.85684	2.25000	134.81951				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	162.59694				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	159.99746				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	123.62709				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.61364				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	120.90616				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	112.32364				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	113.66347				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>	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.09468				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.79604				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	110.63213				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.10000	104.62419	9.10000	104.59889				0.00	0	18,100,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
EMM04 On 16/05/2028 Spot Bond			10.83000	10.83000	10.83000	97.17243				0.00	0	
<b>Total EMM04 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 EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.18000	11.18000	11.18000	101.40679				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			9.18000	104.45940	9.18000	102.98974				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.18000	9.18000	9.18000	104.00602				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			11.36000	11.36000	11.36000	76.68579				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			10.34500	10.34500	10.34500	102.27388				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			11.36000	11.36000	11.36000	96.05144				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.86969				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>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.74524				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.76648				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.68965				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.67153				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.83677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.91587				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	100.99481				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>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.18591				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.66538				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.81644				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	100.83927				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	100.19628				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	100.78309				0.00	300,000,000	150,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	99.98586				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.55352				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>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.09541				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B On 17/08/2022 Spot Bond					0.00000	101.04551			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	101.17519			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	101.05548			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	101.10534			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	101.02959			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	101.00562			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	101.15519			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			5.93500	105.83682	5.93500	105.82000			830,900,000,000.00	140,000,000	2,470,000,00
<b>Total ES23 SPOT</b>									<b>830,900,000,000.00</b>	<b>140,000,000</b>	<b>2,470,000,00</b>
<b>Total For ES23</b>									<b>830,900,000,000.00</b>	<b>140,000,000</b>	<b>2,470,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	100.13267	10.00000	100.10612			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			8.23000	101.08397	8.23000	101.06170			1,268,254,522,000.00	154,101,400	5,123,759,00
<b>Total ES26 SPOT</b>									<b>1,268,254,522,000.00</b>	<b>154,101,400</b>	<b>5,123,759,00</b>
<b>Total For ES26</b>									<b>1,268,254,522,000.00</b>	<b>154,101,400</b>	<b>5,123,759,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.53511	7.85000	102.51354			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.13500	78.89949	11.18500	78.60526			36,179,015,783,000.00	3,249,125,800	6,823,399,10
<b>Total ES33 SPOT</b>									<b>16,179,015,783,000.00</b>	<b>3,249,125,800</b>	<b>6,823,399,10</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 ES33</b>									<b>16,179,015,783,000.00</b>	<b>3,249,125,800</b>	<b>6,823,399,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.77895	7.50000	102.75839			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			11.67000	77.62088	11.73000	77.22894			723,663,702,000.00	62,010,600	3,542,617,90
<b>Total ES42 SPOT</b>									<b>723,663,702,000.00</b>	<b>62,010,600</b>	<b>3,542,617,90</b>
<b>Total For ES42</b>									<b>723,663,702,000.00</b>	<b>62,010,600</b>	<b>3,542,617,90</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.20745	8.50000	102.18420			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	100.75639			0.00	0	
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.84347			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.62250			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	99.72635			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.04173			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	101.07525			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	101.12506			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.99989			0.00	0	
<b>Total FIFB18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>									<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.47109			0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.93140				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>	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.58843				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.26478				0.00	0	
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.90950				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.32416				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	102.55313				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	104.03615				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	101.02470				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.88000	106.63130	8.88000	106.60599				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.83916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB29 On 19/04/2026 Spot Bond					0.00000	101.53019				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			8.08000	102.54238	8.08000	102.52019				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.16500	172.71290	1.16500	172.67022			4,660,000,000,000.00	4,000,000,000	2,000,000,000	
<b>Total FRBI22 SPOT</b>									<b>4,660,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For FRBI22</b>									<b>4,660,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
FRBI23 On 07/12/2023 Spot Bond			1.89800	317.96802	1.89800	317.88325			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			2.58500	2.58500	2.58500	151.58268			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			3.86000	198.66753	3.86000	198.60405			0.00	0	1,000,000,000	
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>	
FRBI29 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	106.38222			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			4.96000	4.96000	4.96000	213.90952			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			5.67000	85.98053	5.67000	85.94892			0.00	0		
<b>Total FRBI46 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRBI46</b>									<b>0.00</b>	<b>0</b>		
FRBI50 On 31/12/2050 Spot Bond			5.38000	89.45533	5.38000	89.42321			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			6.24000	6.24000	6.24000	82.08810			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			6.30000	6.30000	6.30000	81.35586			0.00	0		
<b>Total FRBZ03 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 FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	144.96023				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	96.59954				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>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.19500	171.82823	2.19500	171.78092				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			3.05500	171.09648	3.05500	171.04536				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.50043				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.71428				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	101.85738				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.25082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond					0.00000	99.98507				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.97414				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.03684				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.67930				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.41687				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.63563				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.63974				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.38893				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.59364				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.57507				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.19165				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC297 On 14/05/2024 Spot Bond					0.00000	101.21242				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>	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.78231				0.00	100,000,000	50,000,000
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
FRC300 On 25/04/2023 Spot Bond					0.00000	101.79526				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>	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.74024				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>	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.12418				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>	
FRC305 On 06/11/2023 Spot Bond					0.00000	101.54303				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>	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.89696				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>	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.68404				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>	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.58122				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>	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.66683				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>	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.73080				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>	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.76702				0.00	0	
<b>Total FRC315 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 FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.74984				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	99.98476				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.65858				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.73060				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.74722				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.67387				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.40314				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.65747				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.40822				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	100.93268				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.21281				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.21056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.54029				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.12574				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.48702				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.30162				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.55217				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.86250				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.98966				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.60681				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.22568				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 03/08/2021 Spot Bond					0.00000	101.26117				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.78399				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	100.80847				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC348 On 31/07/2023 Spot Bond					0.00000	99.98273				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC349 On 31/07/2023 Spot Bond					0.00000	99.98370				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/07/2021 Spot Bond					0.00000	99.98553				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.01175				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.37086				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 31/07/2023 Spot Bond					0.00000	99.98343				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 30/09/2021 Spot Bond					0.00000	100.46755				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/07/2023 Spot Bond					0.00000	99.98340				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	99.98366				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2024 Spot Bond					0.00000	99.98343				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 31/01/2022 Spot Bond					0.00000	99.98853				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.70717				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	99.98412				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/01/2024 Spot Bond					0.00000	99.98434				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.44933				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 01/08/2026 Spot Bond					0.00000	99.77150				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.18225				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.24512				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.97594				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC367 On 26/08/2021 Spot Bond					0.00000	100.83987				0.00	0	
<b>Total FRC367 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC367</b>										<b>0.00</b>	<b>0</b>	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.90468				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>	
FRC369 On 26/08/2021 Spot Bond					0.00000	100.60781				0.00	0	
<b>Total FRC369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC369</b>										<b>0.00</b>	<b>0</b>	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.67799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.68296				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.02268				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.02244				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.91035				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.10102				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>	
FRC66 On 31/01/2022 Spot Bond			2.83500	2.83500	2.83500	171.23294				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.77500	2.77500	2.77500	171.28416				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.75500	2.75500	2.75500	171.30125				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			4.51000	101.76975	4.51000	101.73553				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			5.06000	106.40471	5.06000	106.36714				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.20484				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.73775				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.29853				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	101.02816				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	101.81373				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.54630				0.00	1,200,000,000	600,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.82646				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	103.35389				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.53354				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	102.03245				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.54256				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.56800	4.56800	4.56800	94.29850				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	107.46911				0.00	0	
<b>Total FRS101 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 FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.60418				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	100.08039				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			5.12000	105.58697	5.12000	105.54951				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			4.81000	217.11215	4.81000	217.03726				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 31/01/2038 Spot Bond			5.26000	103.70792	5.26000	103.67074				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			4.84000	4.84000	4.84000	216.40733				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			3.47000	147.19974	3.47000	147.15410				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	127.04100	3.70500	127.00081				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			5.06000	106.40471	5.06000	106.36714				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			4.96000	213.98418	4.96000	213.90952				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			5.01000	212.95357	5.01000	212.87903				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>	
FRS121 On 31/01/2025 Spot Bond			3.00000	119.91289	3.00000	149.48692				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.04000	212.33808	5.04000	212.26358				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>	
FRS123 On 31/01/2038 Spot Bond			5.26000	103.70792	5.26000	103.67074				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>	
FRS124 On 31/03/2028 Spot Bond			4.55000	190.67244	4.55000	190.60800				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>	
FRS126 On 31/01/2038 Spot Bond			6.01000	94.29908	6.01000	94.26338				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>	
FRS127 On 31/03/2028 Spot Bond			4.44000	191.92194	4.44000	191.85764				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>	
FRS129 On 31/03/2028 Spot Bond			4.50000	191.23923	4.50000	191.17486				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>	
FRS131 On 07/12/2033 Spot Bond			5.55000	202.19600	5.55000	202.12232				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>	
FRS132 On 31/01/2038 Spot Bond			5.96000	94.89341	5.96000	94.85762				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>	
FRS134 On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	103.67074				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>	
FRS135 On 31/01/2038 Spot Bond			5.24000	103.97388	5.24000	103.93667				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.31000	193.41075	4.31000	193.34664				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 07/12/2033 Spot Bond			5.32000	206.69577	5.32000	206.62169				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>	
FRS14 On 31/03/2028 Spot Bond			4.44000	191.92194	4.44000	191.85764				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>	
FRS14 On 31/03/2028 Spot Bond			4.44000	191.92194	4.44000	191.85764				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>	
FRS14 On 31/03/2028 Spot Bond			3.84100	198.89306	3.84100	198.82961				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>	
FRS14 On 31/01/2025 Spot Bond			3.77000	145.73362	3.77000	145.68726				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>	
FRS14 On 31/01/2022 Spot Bond			1.89500	172.08497	1.89500	172.03900				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>	
FRS14 On 31/03/2028 Spot Bond			4.79000	187.97852	4.79000	187.91379				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>	
FRS15 On 31/03/2028 Spot Bond			4.83000	187.53381	4.83000	187.46902				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>	
FRS15 On 31/01/2025 Spot Bond			3.74000	145.87946	3.74000	145.83317				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>	
FRS15 On 31/03/2028 Spot Bond			4.30500	193.46826	4.30500	193.40416				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	187.35802				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>	
FRS16 On 06/06/2025 Spot Bond					0.00000	16.83341				0.00	0	
<b>Total FRS161 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 FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.89943				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.19553				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.21485				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	100.64801				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.52799				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 04/10/2021 Spot Bond					0.00000	172.69663				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	193.15085				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	151.16650				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	177.75526				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	31.52787				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	101.15210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.32655				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.22126				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.99423				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>	
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.23896				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.06293				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>	
FRS213 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.52438				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.66135				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>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.60681				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>	
FRS22 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>	
FRS22 On 31/07/2022 Spot Bond					0.00000	99.97494				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>	
FRS22 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>	
FRS22 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.24540				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>	
FRS23 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>	
FRS23 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS23 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>	
FRS23 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>	
FRS23 On 31/03/2032 Spot Bond					0.00000	102.21521				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>	
FRS23 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>	
FRS23 On 13/10/2023 Spot Bond					0.00000	109.03060				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 23/10/2025 Spot Bond					0.00000	115.16208				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	101.60794				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	101.54887				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	83.29360				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	101.26986				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	109.83697				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	100.40027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.25444				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS250 On 31/01/2022 Spot Bond					0.00000	99.98853				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>	
FRS251 On 31/01/2022 Spot Bond					0.00000	99.98850				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>	
FRS252 On 22/02/2024 Spot Bond					0.00000	99.25380				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>	
FRS253 On 31/01/2022 Spot Bond					0.00000	99.98858				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>	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.80101				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>	
FRS255 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>	
FRS256 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25( On 23/01/2024 Spot Bond					0.00000	107.88985				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 24/03/2022 Spot Bond					0.00000	101.11490				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 25/03/2024 Spot Bond					0.00000	100.81268				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 28/02/2031 Spot Bond					0.00000	101.16023				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS265</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 31/03/2032 Spot Bond					0.00000	100.53395				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	107.92668				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26( On 31/03/2031 Spot Bond					0.00000	100.53793				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	105.76923				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.50775				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/07/2022 Spot Bond					0.00000	101.05349				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.12289				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>	
FRS36 On 07/12/2023 Spot Bond			1.99000	1.99000	1.99000	317.23694				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.73000	319.15143	1.73000	319.06778				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			1.73000	1.73000	1.73000	319.06778				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			1.13500	172.73881	1.13500	172.69626				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			1.13500	172.73881	1.13500	172.69626				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	101.29436				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			4.96000	98.92415	4.96000	98.88970				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			4.33000	71.84845	4.33000	109.97444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	150.03912				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			3.17000	3.17000	3.17000	148.63819				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.79000	2.79000	2.79000	311.68583				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			5.05500	5.05500	5.05500	107.24028		505,500,000,000.00		100,000,000	60,000,00	
<b>Total FRX23 SPOT</b>								<b>505,500,000,000.00</b>		<b>100,000,000</b>	<b>60,000,00</b>	
<b>Total For FRX23</b>								<b>505,500,000,000.00</b>		<b>100,000,000</b>	<b>60,000,00</b>	
FRX24 On 10/12/2024 Spot Bond			6.48000	114.17252	6.48000	114.15263				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			6.66000	110.77488	6.66000	110.75516				0.00	0	20,000,00
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRX26 On 01/10/2026 Spot Bond			7.06500	113.49437	7.06500	113.47284		99,121,950,000.00		14,030,000	7,015,00	
<b>Total FRX26 SPOT</b>								<b>99,121,950,000.00</b>		<b>14,030,000</b>	<b>7,015,00</b>	
<b>Total For FRX26</b>								<b>99,121,950,000.00</b>		<b>14,030,000</b>	<b>7,015,00</b>	
FRX27 On 07/03/2027 Spot Bond			7.26000	117.29920	7.26000	117.27647				0.00	0	30,000,00
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX28 On 26/07/2028 Spot Bond			7.69000	113.05922	7.69000	113.03604				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			8.54500	107.15254	8.54500	107.12778				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			8.74000	109.01939	8.74000	108.99363		8,740,000,000,000.00		1,000,000,000	1,153,900,00	
<b>Total FRX31 SPOT</b>								<b>8,740,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,153,900,00</b>	
<b>Total For FRX31</b>								<b>8,740,000,000,000.00</b>		<b>1,000,000,000</b>	<b>1,153,900,00</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
FRX32 On 31/03/2032 Spot Bond			9.04000	113.44966	9.04000	113.42226				0.00	0	30,000,00
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRX45 On 14/04/2045 Spot Bond			10.55500	80.22018	10.55500	80.19764				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	100.83984				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.24523				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	100.98062				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	100.93280				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	100.96530				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	100.97485				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>	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.48750				0.00	200,000,000	100,000,00
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
GBL06 On 21/06/2024 Spot Bond					0.00000	100.73431				0.00	0	20,000,000,00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.93997				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	100.98084				0.00	0	
<b>Total GH5A21 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 GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.93153				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	100.97254				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.36053				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.71000	112.53605	3.71000	112.50056				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	101.94067				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>	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.76177				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.33980				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.12500	111.08841	6.12500	111.07011				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	101.13693				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	101.11504				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			8.83000	105.35106	8.83000	105.32620				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.22992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.15871				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.77922				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.03908				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.57339				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	99.29637				0.00	660,000,000	330,000,000
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>660,000,000</b>	<b>330,000,000</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.65514				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.68177				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.17719				0.00	140,000,000	70,000,000
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.87638				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.59657				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.52704				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.70396				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.90590				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.43181				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	99.94636				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	99.95106				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.35736				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	101.02647				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.64507				0.00	200,000,000	100,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT47 On 22/04/2024 Spot Bond					0.00000	100.10245				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.11078				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.57635				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.71986				0.00	0	
<b>Total H10T2 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 H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.18729				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.20628				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>	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.39663				0.00	0	40,000,00
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.81077				0.00	0	80,000,00
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	98.88132				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	98.92868				0.00	0	56,726,30
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>56,726,30</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>56,726,30</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.38088				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	100.91025				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	100.78348				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.76726				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.46096				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.43331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.42548				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.33000	314.95028	2.33000	314.86264				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			2.68000	2.68000	2.68000	320.00983				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			9.82500	107.53096	9.82500	107.50248				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			4.84000	78.16172	4.84000	101.42396				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.24500	86.51138	11.24500	86.48524				0.00	0	4,550,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,550,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,550,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.23169	100.00000	9.21104				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			11.29500	85.75681	11.29500	85.73079				0.00	0	5,320,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,320,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,320,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.23037	100.00000	9.20972				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.41105				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.16467				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	100.88487				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			2.32000	152.98147	2.32000	152.93883			652,767,568,016,000.00	712,399,813,800	508,119,700,000	
<b>Total I2025 SPOT</b>									<b>2,767,568,016,000.00</b>	<b>712,399,813,800</b>	<b>508,119,700,000</b>	
<b>Total For I2025</b>									<b>2,767,568,016,000.00</b>	<b>712,399,813,800</b>	<b>508,119,700,000</b>	
I2029 On 31/03/2029 Spot Bond			3.25000	112.98196	3.24000	113.02669			663,217,021,350,000.00	204,066,775,800	284,517,749,600	
<b>Total I2029 SPOT</b>									<b>3,217,021,350,000.00</b>	<b>204,066,775,800</b>	<b>284,517,749,600</b>	
<b>Total For I2029</b>									<b>3,217,021,350,000.00</b>	<b>204,066,775,800</b>	<b>284,517,749,600</b>	
I2033 On 28/02/2033 Spot Bond			4.01000	106.97140	4.01000	106.93687			218,982,414,008,000.00	54,609,080,800	192,350,791,400	
<b>Total I2033 SPOT</b>									<b>18,982,414,008,000.00</b>	<b>54,609,080,800</b>	<b>192,350,791,400</b>	
<b>Total For I2033</b>									<b>18,982,414,008,000.00</b>	<b>54,609,080,800</b>	<b>192,350,791,400</b>	
I2038 On 31/01/2038 Spot Bond			4.36000	116.52498	4.36000	116.48603			546,943,888,560,000.00	125,445,846,000	326,202,415,500	
<b>Total I2038 SPOT</b>									<b>16,943,888,560,000.00</b>	<b>125,445,846,000</b>	<b>326,202,415,500</b>	
<b>Total For I2038</b>									<b>16,943,888,560,000.00</b>	<b>125,445,846,000</b>	<b>326,202,415,500</b>	
I2046 On 31/03/2046 Spot Bond			4.41000	105.34974	4.41000	105.31453			632,560,834,710,000.00	143,437,831,000	343,123,447,300	
<b>Total I2046 SPOT</b>									<b>2,560,834,710,000.00</b>	<b>143,437,831,000</b>	<b>343,123,447,300</b>	
<b>Total For I2046</b>									<b>2,560,834,710,000.00</b>	<b>143,437,831,000</b>	<b>343,123,447,300</b>	
I2050 On 31/12/2050 Spot Bond			4.38000	107.03678	4.38000	107.00117			403,084,397,256,000.00	92,028,401,200	324,344,868,400	
<b>Total I2050 SPOT</b>									<b>13,084,397,256,000.00</b>	<b>92,028,401,200</b>	<b>324,344,868,400</b>	
<b>Total For I2050</b>									<b>13,084,397,256,000.00</b>	<b>92,028,401,200</b>	<b>324,344,868,400</b>	
IBL101 On 24/05/2022 Spot Bond			5.99000	5.99000	5.99000	104.04729			0.00	0		
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.47681			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			2.45000	314.11842	2.45000	314.02999			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	101.08250			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	100.97659			0.00	0		
<b>Total IBL115 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 IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.02532				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.25946				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.06696				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	100.24685				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	100.90008				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	100.24051				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	101.16796				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	100.61333				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	100.28926				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	100.99229				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.92929				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.81189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.74109				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	100.94141				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.93661				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	100.59160				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.38607				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	100.81983				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	100.85529				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	99.78643				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	100.93026				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	100.12774				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	100.10006				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	100.10324				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.16119				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.98282				0.00	0	
<b>Total IBL161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL161</b>										<b>0.00</b>	<b>0</b>	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22096				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	100.22865				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>	
IBL165 On 28/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL165</b>										<b>0.00</b>	<b>0</b>	
IBL166 On 12/08/2021 Spot Bond					0.00000	101.03526				0.00	0	
<b>Total IBL166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL166</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.96754				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.00207				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>	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.92581				0.00	0	
<b>Total IBL169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL169</b>										<b>0.00</b>	<b>0</b>	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.87711				0.00	0	
<b>Total IBL171 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 IBL171</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.13926				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	100.14396				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>	
IBL36 On 31/01/2022 Spot Bond			1.21500	1.21500	1.21500	172.62684				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			6.63500	112.97489	6.63500	112.95451				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>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.53500	172.39407	1.53500	172.34971				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			5.06500	108.05779	5.06500	108.04310				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>	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.81547				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.81006				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			8.08000	105.92158	8.08000	105.89878				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			9.73000	111.34600	9.73000	111.63682				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.78776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.80000	109.98873	8.80000	109.96285				0.00	0	1,107,000,00
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,107,000,00</b>
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	<b>1,107,000,00</b>
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.11340				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.07204				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.07856				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	99.69611				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	101.18596				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.62863				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.23819				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	100.57553				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.11000				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	100.09938				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.65849				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			7.53000	104.65392	7.53000	104.63278				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	100.48578				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.16796				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.06605				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	102.79699				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.87374				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.82806				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	101.46899				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.65589				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.56097				0.00	0	
<b>Total IPF18 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 IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.57101				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.39771				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	100.94522				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	101.25668				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	100.21327				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.18595				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.20762				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.50416				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.95377				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.43537				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	100.68374				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>	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.80506				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC34</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.58087				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	99.99246	2.75000	99.98491				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			5.20000	183.47691	5.20000	183.41172				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	102.63500				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	100.79490				0.00	0	
<b>Total IV038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.63500	3.63500	3.63500	170.55280				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>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.20986				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			8.00500	104.58583	8.00500	104.56320				0.00	0	
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	102.31360				0.00	0	
<b>Total IV042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>										<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.01000	8.01000	8.01000	103.63457				0.00	0	
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	99.91863				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.09000	171.91801	2.09000	171.87116				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.97866				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	103.41476				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			5.10000	184.56333	5.10000	184.49825				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.49000	103.03662	6.49000	103.01872				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.74477				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.31449				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	99.54822				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>	
IVC135 On 31/07/2021 Spot Bond					0.00000	99.94767				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.12465				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.98757				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.88754				0.00	0	
<b>Total IVC140 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 IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.84694				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.27108				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.32891				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.55521				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.94823				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.92363				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.90720				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.93866				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	100.66739				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>	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.56618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.80202				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.56743				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.33438				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.09050				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>	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.16804				0.00	0	
<b>Total IVC182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.69149				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 30/09/2021 Spot Bond					0.00000	100.54345				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	100.77729	7.40000	100.75729				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.00771				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.97817				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.15011				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2021 Spot Bond					0.00000	100.66867				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	99.95202	7.23000	99.96076				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.42231				0.00	0	90,000,00
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
IVC200 On 31/08/2022 Spot Bond			7.24000	101.07944	7.24000	100.99181				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>	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713				0.00	0	
<b>Total IVZ052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ052</b>										<b>0.00</b>	<b>0</b>	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053				0.00	0	
<b>Total IVZ053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ053</b>										<b>0.00</b>	<b>0</b>	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405				0.00	0	
<b>Total IVZ054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ054</b>										<b>0.00</b>	<b>0</b>	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
<b>Total IVZ055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ055</b>										<b>0.00</b>	<b>0</b>	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299				0.00	0	
<b>Total IVZ056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ056</b>										<b>0.00</b>	<b>0</b>	
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496				0.00	0	
<b>Total IVZ057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ057</b>										<b>0.00</b>	<b>0</b>	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706				0.00	0	
<b>Total IVZ058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ058</b>										<b>0.00</b>	<b>0</b>	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				0.00	0	
<b>Total IVZ059 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 IVZ059</b>										<b>0.00</b>	<b>0</b>	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.33365				0.00	0	
<b>Total IVZ060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ060</b>										<b>0.00</b>	<b>0</b>	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.27759				0.00	0	
<b>Total IVZ061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ061</b>										<b>0.00</b>	<b>0</b>	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683				0.00	0	
<b>Total IVZ062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ062</b>										<b>0.00</b>	<b>0</b>	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
<b>Total IVZ063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ063</b>										<b>0.00</b>	<b>0</b>	
IVZ064 On 28/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ064</b>										<b>0.00</b>	<b>0</b>	
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	100.73608				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			5.97500	103.62128	5.97500	103.60457				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.68844				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.14682				0.00	40,000,000	20,000,000
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.15075				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	98.85227				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
KAP015 On 29/04/2022 Spot Bond					0.00000	99.99998				0.00	0	1,600,000,00
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,00</b>
KAP016 On 19/10/2023 Spot Bond					0.00000	100.61854				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.36554				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 24/10/2022 Spot Bond					0.00000	100.67114				0.00	0	200,000,00
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
KW01 On 31/10/2027 Spot Bond			8.62000	126.51585	8.62000	126.48684				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>	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.12329				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.92556				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			6.95500	104.08943	6.95500	104.06999				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.60190				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			8.97500	106.67921	8.97500	106.65362				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK27 On 23/03/2023 Spot Bond					0.00000	96.16453				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			11.91500	95.97617	11.91500	95.94598				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			10.02500	100.86927	10.02500	100.84231				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.45569				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.83773				0.00	0	
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.82571				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.40516				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.49416				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.08192				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.55546				0.00	0	
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.23821				0.00	0	
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.48500	107.39866	6.48500	107.37993				0.00	0	
<b>Total LGL06 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 LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.52242				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.81725				0.00	400,000,000	650,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>650,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>400,000,000</b>	<b>650,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.72261				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.68031				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.86000				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	102.02566				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	100.61634				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	101.03218				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.06084				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 17/08/2021 Spot Bond					0.00000	100.99207				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.96897				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	100.75569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF065 On 16/09/2021 Spot Bond					0.00000	100.57062				0.00	0	
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	
MBF066 On 17/11/2021 Spot Bond					0.00000	100.86595				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF067 On 17/11/2023 Spot Bond					0.00000	100.93577				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>	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.76645				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.81724				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>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.63186				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.91119				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.02453				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP043 On 27/09/2021 Spot Bond					0.00000	100.48815				0.00	0	
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP044 On 27/09/2023 Spot Bond					0.00000	100.83011				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP045 On 26/02/2022 Spot Bond					0.00000	101.13046				0.00	800,000,000	400,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</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
MBP04 On 26/02/2024 Spot Bond					0.00000	100.85978				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.41467				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.42310				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	101.20167				0.00	140,000,000	70,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.91946				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.40881				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			7.53000	7.53000	7.53000	118.12712				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			5.78500	110.06736	5.78500	110.05001				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.51444				0.00	200,000,000	100,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.62566				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.83231				0.00	0	200,000,000
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
MML02 On 10/12/2026 Spot Bond			8.18000	105.99309	8.18000	105.96988				0.00	0	84,800,000
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>84,800,000</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 MML02</b>										<b>0.00</b>	<b>0</b>	<b>84,800,00</b>
MML03 On 15/03/2028 Spot Bond					0.00000	100.79553				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			8.43000	100.33477	8.43000	100.31524				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	101.00043				0.00	226,000,000	113,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>226,000,000</b>	<b>113,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.14188				0.00	70,000,000	35,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>70,000,000</b>	<b>35,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>70,000,000</b>	<b>35,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	100.85766				0.00	372,000,000	186,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>372,000,000</b>	<b>186,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>372,000,000</b>	<b>186,000,00</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.25015				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	99.07320				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	101.14223				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	101.18593				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	100.66101				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.00768				0.00	1,000,000,000	500,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	99.10520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.78067				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	100.60304				0.00	192,000,000	96,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>192,000,000</b>	<b>96,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>192,000,000</b>	<b>96,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.69212				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.99981				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			8.13000	100.54071	8.13000	100.51894				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	99.99973				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	100.63773				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	100.69127				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.50912				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>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.39929				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2021 Spot Bond					0.00000	101.01938				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR( On 22/11/2022 Spot Bond					0.00000	101.01937				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	101.09142				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2024 Spot Bond					0.00000	101.09135				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.12330				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	100.61741				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	100.79271				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.32784				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.53786				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.68954				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.81830				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.93656				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			6.22500	104.11314	6.22500	104.09579				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.57500	106.39473	6.57500	106.37572				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			9.06000	105.67652	9.06000	105.65066				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	100.20057				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	100.11404				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	99.98700				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	100.24856				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	100.01006				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			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.14000	112.12547	6.14000	112.10704				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			5.44000	105.83717	5.44000	105.82148				0.00	0	
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			6.40000	113.86118	6.40000	113.84136			384,000,000,000.00	60,000,000	30,000,000	
<b>Total NBK16A SPOT</b>									<b>384,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
<b>Total For NBK16A</b>									<b>384,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			7.65500	111.63316	7.65500	111.61025			28,077,391,750,000.00	3,667,850,000	1,227,850,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total NBK17A SPOT</b>									<b>28,077,391,750,000.00</b>	<b>3,667,850,000</b>	<b>1,227,850,00</b>
<b>Total For NBK17A</b>									<b>28,077,391,750,000.00</b>	<b>3,667,850,000</b>	<b>1,227,850,00</b>
NBK19 On 01/06/2022 Spot Bond			5.97000	104.49825	5.97000	104.48146			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			6.94000	115.50627	6.94000	115.48474			0.00	0	
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			7.99500	112.58227	7.99500	112.55829			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			5.06500	108.19639	5.06500	108.18169		303,900,000,000.00	60,000,000	30,000,00	
<b>Total NBK22A SPOT</b>								<b>303,900,000,000.00</b>	<b>60,000,000</b>	<b>30,000,00</b>	
<b>Total For NBK22A</b>								<b>303,900,000,000.00</b>	<b>60,000,000</b>	<b>30,000,00</b>	
NBK23 On 19/11/2025 Spot Bond			6.66500	116.90019	6.66500	116.87936		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			7.70500	118.00814	7.70500	117.98390		0.00	0	1,000,000,00	
<b>Total NBK24A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
<b>Total For NBK24A</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
NBK24 On 11/02/2022 Spot Bond					0.00000	101.13921		0.00	0		
<b>Total NBK24B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK24B</b>								<b>0.00</b>	<b>0</b>		
NBK25 On 17/02/2023 Spot Bond			5.55000	5.55000	5.55000	112.26545		0.00	0		
<b>Total NBK25A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK25A</b>								<b>0.00</b>	<b>0</b>		
NBK25 On 12/02/2025 Spot Bond					0.00000	103.60468		0.00	0		
<b>Total NBK25B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK25B</b>								<b>0.00</b>	<b>0</b>		
NBK26 On 10/05/2023 Spot Bond			100.00000	33.85826	100.00000	33.78373		0.00	0		
<b>Total NBK26A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK26A</b>								<b>0.00</b>	<b>0</b>		
NBK26 On 22/04/2026 Spot Bond					0.00000	102.85068		0.00	0		
<b>Total NBK26B SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK26B</b>								<b>0.00</b>	<b>0</b>		



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			7.89000	115.20263	7.89000	115.17842				0.00	0	72,300,00
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>72,300,00</b>
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	<b>72,300,00</b>
NBK28 On 02/08/2023 Spot Bond			5.47000	108.44305	5.47000	108.42688				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			7.05000	114.30620	7.05000	114.28433				0.00	0	117,100,00
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>117,100,00</b>
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	<b>117,100,00</b>
NBK30 On 20/02/2024 Spot Bond			5.92500	112.84136	5.92500	112.82317				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			5.60000	110.12132	5.60000	110.10480				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.63328				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.09768				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36 On 10/05/2026 Spot Bond					0.00000	105.20589				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK38 On 02/08/2021 Spot Bond					0.00000	99.95606				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.85500	9.85500	9.85500	73.68236				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.96343				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.53373				0.00	0	
<b>Total NBK42B 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 NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.72548				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	101.81440				0.00	600,000,000	300,000,000
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	102.03609				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.46794				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.08954				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.77153				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	102.11654				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	101.18205				0.00	0	1,500,000,000
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.43720				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.56973				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	101.71622				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	100.06865				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.94973				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	100.03365				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	99.34707				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04261				0.00	600,000,000	300,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.31621				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	99.95842				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	100.19172				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	100.20674				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60709				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			9.02500	107.56742	9.02500	107.54163				0.00	0	
<b>Total NCLN83 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 NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60192				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			9.06000	107.03266	9.06000	107.00689				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	100.60709				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61523				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.62554				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	100.58814				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	100.58814				0.00	0	60,000,00
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.92344				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.15643				0.00	100,000,000	50,000,00
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.14784				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	102.40012				0.00	0	
<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	101.43266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.89462				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	101.10025				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	101.09467				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.69869				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.67115				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	100.69020				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	103.68535				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	103.57346				0.00	1,500,000,000	1,500,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.95462				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.77514				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.08531				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>	

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 05/08/2025 Spot Bond					0.00000	105.04903				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.56228				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	104.06119				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.94887				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	100.75815				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	101.39558				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.96849				0.00	2,022,000,000	2,500,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>2,022,000,000</b>	<b>2,500,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>2,022,000,000</b>	<b>2,500,000,000</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	102.15420				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.34482				0.00	0	560,000,000
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>560,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.87322				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.72202				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.24320				0.00	0	45,000,000
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,000</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 NHM018</b>									<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	101.35286			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	101.33348			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>	
NI202 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	212.87903			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			3.81000	3.81000	3.81000	199.19827			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			3.07500	3.07500	3.07500	149.11180			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			3.53500	3.53500	3.53500	110.72275			0.00	0	
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	105.68526			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			3.18000	3.18000	3.18000	148.58845			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	198.97354	3.45000	198.91218			0.00	0	
<b>Total NILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	146.66325			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			3.45500	3.45500	3.45500	203.47611			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.60000	201.77932	3.60000	201.71625				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.22500	104.17390	5.22500	104.13666				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	102.28700				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.77990				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	98.30895				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	134.37840				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	102.39880				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	102.46520				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	101.51149				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.02111				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	101.52270				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond					0.00000	101.32640				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	120.47410				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	100.48990				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	101.03733				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	101.12410				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	142.17620				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.41132				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	141.97030				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	142.53560				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	100.69852				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	124.64570				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	100.80520				0.00	0	
<b>Total NN054 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 NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	101.07340				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	98.46239				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	99.39573				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	100.73527				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.64521				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	101.97547				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	99.37521				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	99.08100				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>	
NNF011 On 12/06/2025 Spot Bond					0.00000	103.47920				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>	
NNF011 On 24/06/2025 Spot Bond					0.00000	121.04000				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>	
NNF011 On 24/06/2025 Spot Bond					0.00000	117.30000				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>	
NNF011 On 15/07/2025 Spot Bond					0.00000	123.03000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	121.63000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	120.68830				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 01/08/2022 Spot Bond					0.00000	110.50190				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.97254				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF021 On 17/02/2026 Spot Bond					0.00000	92.46291				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 19/04/2022 Spot Bond					0.00000	107.36340				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF029 On 01/08/2022 Spot Bond					0.00000	110.50190				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond					0.00000	107.34810				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF031 On 06/08/2021 Spot Bond					0.00000	100.50574				0.00	0	
<b>Total NNF032 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF032</b>										<b>0.00</b>	<b>0</b>	
NNF032 On 17/08/2021 Spot Bond					0.00000	100.94224				0.00	0	
<b>Total NNF033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF033</b>										<b>0.00</b>	<b>0</b>	
NNF033 On 19/08/2021 Spot Bond					0.00000	100.88415				0.00	0	
<b>Total NNF034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF034</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03! On 25/08/2021 Spot Bond					0.00000	100.87535				0.00	0	
<b>Total NNF035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF035</b>										<b>0.00</b>	<b>0</b>	
NNF03! On 25/08/2021 Spot Bond					0.00000	100.87535				0.00	0	
<b>Total NNF036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF036</b>										<b>0.00</b>	<b>0</b>	
NNF03! On 01/09/2021 Spot Bond					0.00000	100.77247				0.00	0	
<b>Total NNF037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF037</b>										<b>0.00</b>	<b>0</b>	
NNF03! On 14/09/2021 Spot Bond					0.00000	100.56175				0.00	0	
<b>Total NNF038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF038</b>										<b>0.00</b>	<b>0</b>	
NNF03! On 29/12/2021 Spot Bond					0.00000	100.41139				0.00	0	
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	132.03940				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 20/10/2021 Spot Bond					0.00000	100.11306				0.00	0	
<b>Total NNF040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF040</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 20/10/2021 Spot Bond					0.00000	100.11306				0.00	0	
<b>Total NNF041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF041</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 20/07/2026 Spot Bond					0.00000	94.71972				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 26/10/2021 Spot Bond					0.00000	101.03349				0.00	0	
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF04! On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF045 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 NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.48500				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>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.07750				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	85.51027				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	101.00860				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.01047				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	100.93187				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	100.76119				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.74397				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.08254				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	101.03742				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	100.84207				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.89383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.86902				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			6.64500	109.63629	6.64500	109.61682				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			2.58000	199.64755	2.58000	199.59066				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			9.31000	117.35795	9.31000	117.32878				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.22060	100.00000	14.18913				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	100.88855				0.00	100,000,000	50,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	101.11721				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>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.79922				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.60633				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	100.63604				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	100.64455				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC29 On 19/03/2022 Spot Bond					0.00000	100.61953				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	100.75656				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.13213				0.00	38,000,000,000	19,000,000,000
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>38,000,000,000</b>	<b>19,000,000,000</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>38,000,000,000</b>	<b>19,000,000,000</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.58133				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	100.75223				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			5.81500	106.49947	5.81500	106.48288				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			7.28200	115.49744	7.28200	115.47500				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
OML09 On 14/09/2022 Spot Bond			6.00500	109.32154	6.00500	109.30396				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			7.58500	117.36145	7.58500	117.33771				0.00	0	720,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>720,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.62350				0.00	20,000,000	4,310,000,000
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>4,310,000,000</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>20,000,000</b>	<b>4,310,000,000</b>
OML12 On 12/11/2025 Spot Bond					0.00000	102.62269				0.00	0	
<b>Total OML12 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 OML12</b>									<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.05976			0.00	0	
<b>Total PEP01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>									<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.03084			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	100.16091			0.00	0	100,000,00
<b>Total PEP03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PEP03</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	99.94390			0.00	0	100,000,00
<b>Total PEP04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PEP04</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	100.95246			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>	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.31502			0.00	0	
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.91863			0.00	0	
<b>Total PMM55 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>									<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.06081			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	101.19451			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	101.21361			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	101.23270			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			7.31500	115.09007	7.28000	115.23458			948,228,142,954,500.00	3,273,852,104,300	1,308,683,246,30



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R186 SPOT</b>									<b>18,228,142,954,500.00</b>	<b>273,852,104,300</b>	<b>308,683,246,300</b>
<b>Total For R186</b>									<b>18,228,142,954,500.00</b>	<b>273,852,104,300</b>	<b>308,683,246,300</b>
R197 On 07/12/2023 Spot Bond			1.38500	321.59902	1.38000	321.55344			78,672,340,590,000.00	56,803,134,000	88,564,264,800
<b>Total R197 SPOT</b>									<b>78,672,340,590,000.00</b>	<b>56,803,134,000</b>	<b>88,564,264,800</b>
<b>Total For R197</b>									<b>78,672,340,590,000.00</b>	<b>56,803,134,000</b>	<b>88,564,264,800</b>
R202 On 07/12/2033 Spot Bond			4.01000	234.75107	4.01000	234.67516			108,901,979,208,000.00	27,157,600,800	185,808,768,000
<b>Total R202 SPOT</b>									<b>108,901,979,208,000.00</b>	<b>27,157,600,800</b>	<b>185,808,768,000</b>
<b>Total For R202</b>									<b>108,901,979,208,000.00</b>	<b>27,157,600,800</b>	<b>185,808,768,000</b>
R2023 On 28/02/2023 Spot Bond			4.97000	107.38662	4.97500	107.36452			786,397,345,910,000.00	1,365,472,303,000	973,837,435,800
<b>Total R2023 SPOT</b>									<b>786,397,345,910,000.00</b>	<b>1,365,472,303,000</b>	<b>973,837,435,800</b>
<b>Total For R2023</b>									<b>786,397,345,910,000.00</b>	<b>1,365,472,303,000</b>	<b>973,837,435,800</b>
R2030 On 31/01/2030 Spot Bond			8.85500	94.94472	8.84500	94.97898			791,454,090,677,500.00	2,235,059,750,500	1,951,216,635,400
<b>Total R2030 SPOT</b>									<b>791,454,090,677,500.00</b>	<b>2,235,059,750,500</b>	<b>1,951,216,635,400</b>
<b>Total For R2030</b>									<b>791,454,090,677,500.00</b>	<b>2,235,059,750,500</b>	<b>1,951,216,635,400</b>
R2032 On 31/03/2032 Spot Bond			9.60000	93.81427	9.61000	93.72838			193,781,777,920,000.00	1,478,518,935,200	1,725,055,314,000
<b>Total R2032 SPOT</b>									<b>193,781,777,920,000.00</b>	<b>1,478,518,935,200</b>	<b>1,725,055,314,000</b>
<b>Total For R2032</b>									<b>193,781,777,920,000.00</b>	<b>1,478,518,935,200</b>	<b>1,725,055,314,000</b>
R2035 On 28/02/2035 Spot Bond			10.18500	94.12299	10.23000	93.79366			328,068,346,673,000.00	1,014,046,965,800	1,307,350,317,500
<b>Total R2035 SPOT</b>									<b>328,068,346,673,000.00</b>	<b>1,014,046,965,800</b>	<b>1,307,350,317,500</b>
<b>Total For R2035</b>									<b>328,068,346,673,000.00</b>	<b>1,014,046,965,800</b>	<b>1,307,350,317,500</b>
R2037 On 31/01/2037 Spot Bond			10.45500	85.12999	10.51000	84.73641			612,102,532,740,500.00	2,162,802,729,100	1,029,842,709,300
<b>Total R2037 SPOT</b>									<b>612,102,532,740,500.00</b>	<b>2,162,802,729,100</b>	<b>1,029,842,709,300</b>
<b>Total For R2037</b>									<b>612,102,532,740,500.00</b>	<b>2,162,802,729,100</b>	<b>1,029,842,709,300</b>
R2040 On 31/01/2040 Spot Bond			10.60000	87.11419	10.66000	86.65797			591,547,659,460,000.00	810,523,364,100	1,329,227,356,400
<b>Total R2040 SPOT</b>									<b>591,547,659,460,000.00</b>	<b>810,523,364,100</b>	<b>1,329,227,356,400</b>
<b>Total For R2040</b>									<b>591,547,659,460,000.00</b>	<b>810,523,364,100</b>	<b>1,329,227,356,400</b>
R2044 On 31/01/2044 Spot Bond			10.66000	83.79005	10.72500	83.29207			508,109,651,296,000.00	1,267,177,265,600	1,404,762,873,600
<b>Total R2044 SPOT</b>									<b>508,109,651,296,000.00</b>	<b>1,267,177,265,600</b>	<b>1,404,762,873,600</b>
<b>Total For R2044</b>									<b>508,109,651,296,000.00</b>	<b>1,267,177,265,600</b>	<b>1,404,762,873,600</b>
R2048 On 28/02/2048 Spot Bond			10.59500	87.30297	10.66000	86.78842			808,531,015,456,000.00	5,456,208,684,800	5,555,116,222,500
<b>Total R2048 SPOT</b>									<b>808,531,015,456,000.00</b>	<b>5,456,208,684,800</b>	<b>5,555,116,222,500</b>
<b>Total For R2048</b>									<b>808,531,015,456,000.00</b>	<b>5,456,208,684,800</b>	<b>5,555,116,222,500</b>
R209 On 31/03/2036 Spot Bond			10.18500	72.41053	10.23500	72.09775			685,885,251,367,500.00	950,995,115,500	740,706,025,400
<b>Total R209 SPOT</b>									<b>685,885,251,367,500.00</b>	<b>950,995,115,500</b>	<b>740,706,025,400</b>
<b>Total For R209</b>									<b>685,885,251,367,500.00</b>	<b>950,995,115,500</b>	<b>740,706,025,400</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
R210 On 31/03/2028 Spot Bond			3.07000	208.29686	3.10000	207.85940			438,994,093,716,000.00	142,994,818,800	80,479,818,30
<b>Total R210 SPOT</b>									<b>18,994,093,716,000.00</b>	<b>142,994,818,800</b>	<b>80,479,818,30</b>
<b>Total For R210</b>									<b>18,994,093,716,000.00</b>	<b>142,994,818,800</b>	<b>80,479,818,30</b>
R212 On 31/01/2022 Spot Bond			0.88000	172.95929	0.88500	172.91356			186,853,425,704,000.00	212,333,438,300	226,709,065,00
<b>Total R212 SPOT</b>									<b>16,853,425,704,000.00</b>	<b>212,333,438,300</b>	<b>226,709,065,00</b>
<b>Total For R212</b>									<b>16,853,425,704,000.00</b>	<b>212,333,438,300</b>	<b>226,709,065,00</b>
R213 On 28/02/2031 Spot Bond			9.22500	88.92011	9.23000	88.86986			207,525,901,057,500.00	672,902,536,700	658,930,775,50
<b>Total R213 SPOT</b>									<b>17,525,901,057,500.00</b>	<b>672,902,536,700</b>	<b>658,930,775,50</b>
<b>Total For R213</b>									<b>17,525,901,057,500.00</b>	<b>672,902,536,700</b>	<b>658,930,775,50</b>
R214 On 28/02/2041 Spot Bond			10.60000	69.10871	10.66000	68.73247			317,762,444,040,000.00	1,256,392,683,400	563,063,314,10
<b>Total R214 SPOT</b>									<b>17,762,444,040,000.00</b>	<b>256,392,683,400</b>	<b>563,063,314,10</b>
<b>Total For R214</b>									<b>17,762,444,040,000.00</b>	<b>256,392,683,400</b>	<b>563,063,314,10</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.57299			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.87724			0.00	0	
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.47363			0.00	200,000,000	100,000,00
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.98016			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	99.79228			0.00	0	500,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.97118			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	101.08521			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	99.35202			0.00	0	
<b>Total RDFB17 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 RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.93716				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	100.73086				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.54590				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.57098				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.45162				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	100.04920				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.48768				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.06835				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	100.04633				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	101.28828				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 17/09/2021 Spot Bond					0.00000	100.66729				0.00	0	
<b>Total RED143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED143</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	99.80686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 07/12/2021 Spot Bond					0.00000	101.31769				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	99.99959				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.24754				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 09/03/2022 Spot Bond					0.00000	103.62371				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	105.18204				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.28385				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.32009				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	101.07256				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.24490				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	100.91342				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	100.10978				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	100.11279				0.00	200,000,000	100,000,000
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
RES52 On 07/05/2024 Spot Bond					0.00000	99.83034				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>	
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			6.62500	107.50062	6.62500	107.48147				0.00	0	8,100,000
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>8,100,000</b>
RW28 On 10/12/2028 Spot Bond			11.26500	96.35748	11.26500	96.32864				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			10.71200	100.69432	10.71200	100.66562				0.00	0	11,440,000,000
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,440,000,000</b>
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	<b>11,440,000,000</b>
RWL26 On 30/06/2026 Spot Bond					0.00000	100.56446				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			9.53500	101.62700	9.53500	101.60114				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			5.13500	107.11146	5.13500	107.09671				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>	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.94771				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.08000	113.95093	7.08000	113.92940				0.00	0	14,100,000
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,100,000</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 SBS20</b>									<b>0.00</b>	<b>0</b>	<b>14,100,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	105.07564			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			5.94500	114.26657	5.94500	114.24808			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			7.17000	105.59041	7.17000	105.57019			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			7.49000	112.00541	7.49000	111.98292		8,988,000,000,000.00	1,200,000,000	600,000,00	
<b>Total SBS31 SPOT</b>								<b>8,988,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>	
<b>Total For SBS31</b>								<b>8,988,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>	
SBS34 On 19/09/2024 Spot Bond			6.27000	114.39470	6.27000	114.37551		627,000,000,000.00	100,000,000	50,000,00	
<b>Total SBS34 SPOT</b>								<b>627,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>	
<b>Total For SBS34</b>								<b>627,000,000,000.00</b>	<b>100,000,000</b>	<b>50,000,00</b>	
SBS38 On 29/01/2025 Spot Bond			6.46000	108.14095	6.46000	108.12227		23,449,800,000,000.00	3,630,000,000	1,845,000,00	
<b>Total SBS38 SPOT</b>								<b>23,449,800,000,000.00</b>	<b>3,630,000,000</b>	<b>1,845,000,00</b>	
<b>Total For SBS38</b>								<b>23,449,800,000,000.00</b>	<b>3,630,000,000</b>	<b>1,845,000,00</b>	
SBS39 On 29/01/2030 Spot Bond			8.49500	107.27503	8.49500	107.25078		0.00	0	40,000,00	
<b>Total SBS39 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>40,000,00</b>	
<b>Total For SBS39</b>								<b>0.00</b>	<b>0</b>	<b>40,000,00</b>	
SBS4 On 16/11/2021 Spot Bond			4.02500	103.06121	4.02500	103.04999		0.00	0	8,400,00	
<b>Total SBS4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>8,400,00</b>	
<b>Total For SBS4</b>								<b>0.00</b>	<b>0</b>	<b>8,400,00</b>	
SBS41 On 12/11/2022 Spot Bond			5.24000	107.94508	5.24000	107.92991		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			6.84000	116.17333	6.84000	116.15211		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			7.60500	118.12816	7.60500	118.10420		0.00	0		
<b>Total SBS43 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For SBS43</b>								<b>0.00</b>	<b>0</b>		
SBS46 On 15/02/2023 Spot Bond			5.34000	112.62023	5.34000	112.60385		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.20958				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	100.37743				0.00	0	700,000,00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
SBS50 On 31/01/2022 Spot Bond			4.72500	102.29722	4.72500	102.28402				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			5.94500	5.94500	5.94500	108.74183				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.57587				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.75832				0.00	0	500,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.41806				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			4.92000	104.55035	4.92000	104.53647				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.26341				0.00	1,590,000,000	530,000,00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>1,590,000,000</b>	<b>530,000,00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>1,590,000,000</b>	<b>530,000,00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.60987				0.00	0	500,000,00
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBS60 On 18/01/2023 Spot Bond					0.00000	100.65799				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	100.50806				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.53430				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.09884				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.62042				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.70744				0.00	0	2,000,000,00
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.38859				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.19586				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.86155				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.80800	318.60129	1.80800	318.51714				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	213.90952				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>	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.10679				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.15896				0.00	0	
<b>Total SBT102 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 SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 31/03/2024 Spot Bond					0.00000	104.01666				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 30/09/2025 Spot Bond					0.00000	104.05164				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>	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.66558				0.00	2,000,000,000	2,000,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.05399				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>	
SBT202 On 03/12/2023 Spot Bond			7.07500	108.65723	7.07500	108.63659				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>	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.71648				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>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.34695				0.00	268,000,000	134,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>268,000,000</b>	<b>134,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>268,000,000</b>	<b>134,000,000</b>
SBT206 On 25/06/2025 Spot Bond					0.00000	107.55880				0.00	0	38,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	<b>38,000,000</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	102.00313				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>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.50455				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	99.44453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.21838				0.00	0	65,000,00
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>65,000,00</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.14102				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.09515				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	101.19718				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	101.13504				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>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.19087				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.20485				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	101.10517				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	101.20485				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>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.37430				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.32448				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	100.54120				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.24473				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>	
SNT03 On 12/04/2023 Spot Bond			6.77500	111.38649	6.77500	111.36622				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.16760				0.00	100,000,000	50,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	100.92785				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	101.05197				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>	
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.06070				0.00	0	
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.45485				0.00	200,000,000	100,000,00
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.97656				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>	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.03994				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.53485				0.00	0	
<b>Total SPG004 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 SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.66868				0.00	1,000,000,000	500,000,00
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For SPG005</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
SPG00: On 18/06/2022 Spot Bond					0.00000	100.65296				0.00	0	100,000,00
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SPG00: On 18/06/2024 Spot Bond					0.00000	100.87812				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.40233				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.32591				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.00358				0.00	0	100,000,00
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.77682				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.65026				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.44925				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	145.85751				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 21/12/2026 Spot Bond			7.25500	115.37660	7.25500	115.35413				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 28/02/2031 Spot Bond			8.72000	91.85820	8.72000	91.83690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.07601				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>	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.24923				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>	
SSN040 On 13/10/2023 Spot Bond			6.37500	109.80418	6.37500	109.78535				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN041 On 31/01/2038 Spot Bond			5.06000	106.40471	5.06000	106.36714				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>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.90176				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>	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.93294				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>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.84456				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>	
SSN047 On 08/12/2023 Spot Bond			2.41000	2.41000	2.41000	314.30725				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>	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.01472				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>	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.93040				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>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	100.32046				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			3.12000	3.12000	3.12000	148.88724				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06(On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	103.67074				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			4.08000	4.08000	4.08000	106.60388				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06(On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	193.69212				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.96607				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.94747				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.90174				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.69144				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.67468				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN076 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 SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.59891				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.25491				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>	
SSN07: On 31/07/2021 Spot Bond					0.00000	102.69100				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.00488				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.75349				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	99.89943				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			4.88500	4.88500	4.88500	215.46657				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.42371				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	101.20802				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	100.77627				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	101.01653				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	100.83025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 31/01/2030 Spot Bond			9.51000	91.30672	9.51000	91.28328				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>	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.81719				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.72226				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>	
SSN100 On 31/03/2028 Spot Bond			4.32500	93.55631	4.32500	193.17414				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>	
SSN100 On 07/12/2033 Spot Bond			5.06500	88.25106	5.06500	211.75235				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 04/02/2022 Spot Bond					0.00000	101.15082				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>	
SSN100 On 10/02/2023 Spot Bond					0.00000	101.12024				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.57512				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>	
SSN110 On 10/08/2021 Spot Bond					0.00000	101.08838				0.00	0	
<b>Total SSN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN113</b>										<b>0.00</b>	<b>0</b>	
SSN114 On 11/08/2021 Spot Bond					0.00000	101.02065				0.00	0	
<b>Total SSN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN114</b>										<b>0.00</b>	<b>0</b>	
SSN110 On 11/08/2021 Spot Bond					0.00000	101.02065				0.00	0	
<b>Total SSN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN115</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN116 On 19/08/2021 Spot Bond					0.00000	100.94129				0.00	0	
<b>Total SSN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN116</b>										<b>0.00</b>	<b>0</b>	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.92000				0.00	0	
<b>Total SSN117 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN117</b>										<b>0.00</b>	<b>0</b>	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.70956				0.00	0	
<b>Total SSN118 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN118</b>										<b>0.00</b>	<b>0</b>	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.63811				0.00	0	
<b>Total SSN119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN119</b>										<b>0.00</b>	<b>0</b>	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.57850				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>	
SZ25 On 30/09/2025 Spot Bond			7.85000	106.97883	7.85000	106.95632				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.03679				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.09500	103.25439	4.09500	103.24296				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2021 Spot Bond					0.00000	100.88608				0.00	0	
<b>Total T16OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM2</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/11/2021 Spot Bond					0.00000	100.84840				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.93697				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.98013				0.00	0	
<b>Total T17A21 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 T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.06825	7.21000	103.04391				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.02175				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.03104				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	100.61501				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>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.95038				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.92530				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.77374				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.35277				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	101.55782				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.65591				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.00943				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.04327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.45755				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	100.30692				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.68385				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.01332				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.18943				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.06315				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			4.09500	103.72240	4.09500	103.71092				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.25526				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A8 On 21/11/2021 Spot Bond			4.08000	103.35791	4.08000	103.34650				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.17799				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.18415				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.09892				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.42848				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.42228				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.21186				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.83596				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.19803				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D3 On 21/11/2021 Spot Bond					0.00000	102.05329				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.00919				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond					0.00000	101.81372				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.92231				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>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.97280				0.00	0	
<b>Total TH15A8 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 TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93134				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.05945				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.29643				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.34283				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.14795				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.49879				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.10276				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	102.62005				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.90959				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.50359				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	101.09934				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.86907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.71956	8.49000	103.69574				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.18371				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.98974				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.94264				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.98409				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.52556	5.76000	102.50948				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.02553				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.09333				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.09710				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.08392				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.17430				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.14982				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.48851				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.64831				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.55432				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	101.06482				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.13256				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.47852				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>	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.83341				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>	
TL23: On 05/09/2022 Spot Bond					0.00000	100.60923				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24: On 05/09/2022 Spot Bond			6.07500	106.71115	6.07500	106.69380				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25: On 04/09/2024 Spot Bond			7.17500	110.38380	7.17500	110.36266				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	101.76875				0.00	0	
<b>Total TL26 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 TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.34214				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			7.73000	107.38402	7.73000	107.36178				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.64312				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.59970				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	100.93909				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.17491				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			6.67500	111.02644	6.67500	111.00663			13,109,593,200,000.00	1,963,984,000	1,249,609,100	
<b>Total TN23 SPOT</b>									<b>13,109,593,200,000.00</b>	<b>1,963,984,000</b>	<b>1,249,609,100</b>	
<b>Total For TN23</b>									<b>13,109,593,200,000.00</b>	<b>1,963,984,000</b>	<b>1,249,609,100</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.19103	100.00000	27.13118			0.00	0	0	
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			8.27000	108.38133	8.27000	108.35707			27,531,820,746,000.00	3,329,119,800	7,170,013,100	
<b>Total TN25 SPOT</b>									<b>27,531,820,746,000.00</b>	<b>3,329,119,800</b>	<b>7,170,013,100</b>	
<b>Total For TN25</b>									<b>27,531,820,746,000.00</b>	<b>3,329,119,800</b>	<b>7,170,013,100</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.00210	100.00000	16.96406			0.00	0	0	
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
TN27 On 14/11/2027 Spot Bond			9.14000	100.70880	9.14000	100.68435			57,781,961,264,000.00	6,321,877,600	15,664,035,800	
<b>Total TN27 SPOT</b>									<b>57,781,961,264,000.00</b>	<b>6,321,877,600</b>	<b>15,664,035,800</b>	
<b>Total For TN27</b>									<b>57,781,961,264,000.00</b>	<b>6,321,877,600</b>	<b>15,664,035,800</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.10047	100.00000	11.07604			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 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			10.47500	103.32655	10.47500	103.29773		25,140,000,000,000.00	2,400,000,000	1,414,900,00	
<b>Total TN30 SPOT</b>								<b>25,140,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,414,900,00</b>	
<b>Total For TN30</b>								<b>25,140,000,000,000.00</b>	<b>2,400,000,000</b>	<b>1,414,900,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.24571	8.00000	119.22015		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			11.94000	94.36206	11.94000	94.33216		31,879,800,000,000.00	2,670,000,000	9,210,000,00	
<b>Total TN40 SPOT</b>								<b>31,879,800,000,000.00</b>	<b>2,670,000,000</b>	<b>9,210,000,00</b>	
<b>Total For TN40</b>								<b>31,879,800,000,000.00</b>	<b>2,670,000,000</b>	<b>9,210,000,00</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.25614	10.75000	103.22661		0.00	0		
<b>Total TN40/R214 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN40/R214</b>								<b>0.00</b>	<b>0</b>		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.91366		0.00	0		
<b>Total TR5A11 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TR5A11</b>								<b>0.00</b>	<b>0</b>		
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.92394		0.00	0		
<b>Total TR5A21 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TR5A21</b>								<b>0.00</b>	<b>0</b>		
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.81636	7.61000	100.79903		0.00	0		
<b>Total TR5A31 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TR5A31</b>								<b>0.00</b>	<b>0</b>		
TR5OM On 20/06/2022 Spot Bond					0.00000	100.78693		0.00	0		
<b>Total TR5OM1 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TR5OM1</b>								<b>0.00</b>	<b>0</b>		
TRA3A On 14/11/2022 Spot Bond					0.00000	100.20403		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			6.08500	105.47639	6.08500	105.45921		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	101.11646		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B On 14/11/2022 Spot Bond					0.00000	101.44074				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	100.56529				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	100.23582				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.24776				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			6.37500	109.68418	6.37500	109.66538				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	100.23582				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.24776				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	102.52159	8.62000	102.49795				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.64407				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	101.07922				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.04697				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.33219				0.00	0	
<b>Total TRA5C1 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 TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.39131				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.45475				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.60527				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25E On 14/02/2022 Spot Bond					0.00000	97.41925				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>	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.94810				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>	
TSP25E On 16/03/2022 Spot Bond					0.00000	96.82793				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>	
TSP25E On 11/05/2022 Spot Bond					0.00000	96.20434				0.00	400,000,000	200,000,000
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For TSP259</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.62345				0.00	0	155,782,500
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>155,782,500</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>155,782,500</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.92009				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	100.65598				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>	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.02337				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 29/07/2021 Spot Bond					0.00000	102.09866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC372</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.70270				0.00	0	
<b>Total TWC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC373</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.55036				0.00	0	
<b>Total TWC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC374</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.55036				0.00	0	
<b>Total TWC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC375</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.54813				0.00	0	
<b>Total TWC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC376</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.46982				0.00	0	
<b>Total TWC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC377</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.80679				0.00	0	
<b>Total TWC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC378</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.69355				0.00	0	
<b>Total TWC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC379</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.54813				0.00	0	
<b>Total TWC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC380</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.67000	110.35923	9.67000	110.33091				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.05529				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.18493				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.24476			0.00	0	
<b>Total UU1B01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>									<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.50391			0.00	0	
<b>Total UU1C01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>									<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.29908			0.00	0	
<b>Total VKE10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>									<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.10457			0.00	0	
<b>Total VKE11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>									<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.94333			0.00	0	
<b>Total VKE13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>									<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.96850			0.00	0	
<b>Total VKE14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>									<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.06903			0.00	0	
<b>Total VKE15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.11051			0.00	1,200,000,000	600,000,000
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For VKE16</b>									<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.46674			0.00	0	
<b>Total WHL02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>									<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.68387			0.00	0	10,200,000
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,200,000</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>0</b>	<b>10,200,000</b>
<b>Total for SPOT</b>									<b>2.19e+017</b>	<b>123,882,778,315,500</b>	<b>557,373,475,500</b>
<b>Total for SPOT :</b>									<b>2.19e+017</b>	<b>882,778,315,500</b>	<b>557,373,475,500</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
<b>Total Futures</b>									2.19e+017	882,778,563,263	557,374,816,26
<b>Total Options</b>									0.00	0	132,50
<b>Grand Total:</b>									2.19e+017	882,778,563,263	557,374,948,76