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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/08/2021

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			11.14000	79.15163	11.14000	79.15163			0.00	0	
ES33	On	04/11/2021	Bond Future			11.44460	75.87096	11.44228	75.88309			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.69064	76.76098	11.68806	76.77406			0.00	0	
ES33	On	05/05/2022	Bond Future			11.93941	73.90856	11.93664	73.92219			0.00	0	
ES33	On	04/08/2022	Bond Future			12.19949	74.77910	12.19653	74.79322			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			11.70500	77.69515	11.70500	77.69515			0.00	0	
ES42	On	04/11/2021	Bond Future			11.98391	73.95703	11.99682	73.88104			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.21078	74.82520	12.22410	74.74919			0.00	0	
ES42	On	05/05/2022	Bond Future			12.44837	71.46868	12.46223	71.39213			0.00	0	
ES42	On	04/08/2022	Bond Future			12.68991	72.30898	12.70435	72.23172			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025	On	05/08/2021	Bond Future			153.66345	153.66345	153.66345	153.66345			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/11/2021	Bond Future			155.25776	155.25776	155.37602	155.37602			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.51237	155.51237	155.63347	155.63347			0.00	0	
I2025	On	05/05/2022	Bond Future			157.38570	157.38570	157.50906	157.50906			0.00	0	
I2025	On	04/08/2022	Bond Future			157.73837	157.73837	157.86346	157.86346			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,84</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>4,84</b>
I2029	On	05/08/2021	Bond Future			114.12945	114.12945	114.12945	114.12945			0.00	0	
I2029	On	04/11/2021	Bond Future			113.87648	113.87648	113.95884	113.95884			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.21200	115.21200	115.29647	115.29647			0.00	0	
I2029	On	05/05/2022	Bond Future			115.41361	115.41361	115.49960	115.49960			0.00	0	
I2029	On	04/08/2022	Bond Future			116.84693	116.84693	116.93436	116.93436			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,96</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,96</b>
I2033	On	05/08/2021	Bond Future			107.82837	107.82837	107.82837	107.82837			0.00	0	
I2033	On	04/11/2021	Bond Future			107.32677	107.32677	107.43026	107.43026			0.00	0	8,91
I2033	On	03/02/2022	Bond Future			108.58535	108.58535	108.69118	108.69118			0.00	0	
I2033	On	05/05/2022	Bond Future			108.62801	108.62801	108.73555	108.73555			0.00	0	
I2033	On	04/08/2022	Bond Future			109.97708	109.97708	110.08632	110.08632			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,91</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>8,91</b>
I2038	On	05/08/2021	Bond Future			119.24080	119.24080	119.24080	119.24080			0.00	0	
I2038	On	04/11/2021	Bond Future			120.62858	120.62858	120.62140	120.62140			0.00	0	7,63
I2038	On	03/02/2022	Bond Future			120.28146	120.28146	120.27516	120.27516			0.00	0	
I2038	On	05/05/2022	Bond Future			121.73053	121.73053	121.72487	121.72487			0.00	0	
I2038	On	04/08/2022	Bond Future			121.44035	121.44035	121.43454	121.43454			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,63</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>7,63</b>
I2046	On	05/08/2021	Bond Future			108.34028	108.34028	108.34028	108.34028			0.00	0	
I2046	On	04/11/2021	Bond Future			107.14509	107.14509	107.13748	107.13748			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			108.40162	108.40162	108.39516	108.39516			0.00	0	
I2046	On	05/05/2022	Bond Future			107.84367	107.84367	107.83739	107.83739			0.00	0	
I2046	On	04/08/2022	Bond Future			109.18336	109.18336	109.17724	109.17724			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>18,10</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>18,10</b>
I2050	On	05/08/2021	Bond Future			109.88588	109.88588	109.88588	109.88588			0.00	0	
I2050	On	04/11/2021	Bond Future			110.57642	110.57642	110.56919	110.56919			0.00	0	10,84
I2050	On	03/02/2022	Bond Future			109.91461	109.91461	109.90819	109.90819			0.00	0	
I2050	On	05/05/2022	Bond Future			111.23874	111.23874	111.23282	111.23282			0.00	0	

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			110.61856	110.61856	110.61263	110.61263			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,84</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,84</b>
R186	On	05/08/2021	Bond Future			7.35000	115.19564	7.35000	115.19564		6.13	0.00	0	
R186	On	04/11/2021	Bond Future			7.61526	116.06206	7.61636	116.05713		5.82	20,310,860.50	175	73,15
R186	On	03/02/2022	Bond Future			7.80957	112.11306	7.81047	112.10924		5.82	0.00	0	
R186	On	05/05/2022	Bond Future			8.01851	113.43774	8.01931	113.43452		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.24570	109.48814	8.24645	109.48530		5.49	0.00	0	
<b>Total R186 Future</b>												<b>20,310,860.50</b>	<b>175</b>	<b>73,15</b>
R186	On	04/11/2021	Bond Future	8.10	Call			2,677.06000	2.67706	2,661,020	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			536.10000	0.53610	515,130	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,710.45000	2.71045	2,694,240	5.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			131.33000	0.13133	118,940	6.40	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.11	Put			525.76000	0.52576	504,620	5.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,643.82000	2.64382	2,627,970	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			546.60000	0.54660	525,820	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,682.35000	1.68235	1,672,540	5.83	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			996.60000	0.99660	981,860	5.83	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,154.14000	5.15414	5,146,680	6.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			825.48000	0.82548	869,560	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,107.82000	3.10782	3,148,080	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			839.14000	0.83914	883,450	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,077.92000	3.07792	3,118,410	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			852.96000	0.85296	897,490	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,048.19000	3.04819	3,088,900	5.69	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			2,334.37000	2.33437	2,328,860	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,773.05000	1.77305	1,770,760	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			3,600.09000	3.60009	3,602,820	5.62	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,547.48000	1.54748	1,543,510	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,697.27000	2.69727	2,696,120	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,142.27000	1.14227	1,141,780	5.62	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,577.13000	1.57713	1,572,760	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,832.67000	3.83267	3,816,920	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			812.29000	0.81229	799,760	4.97	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			2,722.02000	2.72202	2,720,890	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,562.24000	1.56224	1,557,890	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,746.88000	2.74688	2,746,130	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,126.98000	2.12698	2,183,950	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,493.26000	2.49326	2,547,390	5.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.13	Call		2,088.80000	2.08880	2,145,290	5.44	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		2,531.23000	2.53123	2,584,880	5.44	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		2,107.62000	2.10762	2,164,570	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,511.97000	2.51197	2,566,080	5.45	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>31,65</b>
<b>Total For R186</b>											<b>20,310,860.50</b>	<b>175</b>	<b>104,81</b>
R197	On	05/08/2021	Bond Future			322.42687	322.42687	322.42687	322.42687		0.00	0	
R197	On	04/11/2021	Bond Future			325.66382	325.66382	325.89609	325.89609		0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.33955	321.33955	321.57761	321.57761		0.00	0	
R197	On	05/05/2022	Bond Future			325.21111	325.21111	325.45370	325.45370		0.00	0	
R197	On	04/08/2022	Bond Future			320.94189	320.94189	321.18721	321.18721		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,27</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,27</b>
R202	On	05/08/2021	Bond Future			236.14591	236.14591	236.14591	236.14591		0.00	0	
R202	On	04/11/2021	Bond Future			238.73143	238.73143	238.72088	238.72088		0.00	0	9,70
R202	On	03/02/2022	Bond Future			237.20557	237.20557	237.19717	237.19717		0.00	0	
R202	On	05/05/2022	Bond Future			240.06329	240.06329	240.05598	240.05598		0.00	0	
R202	On	04/08/2022	Bond Future			238.63152	238.63152	238.62430	238.62430		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,70</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>9,70</b>
R2023	On	05/08/2021	Bond Future			4.98000	107.54347	4.98000	107.54347	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future			5.12974	104.75809	5.12219	104.76775	1.02	0.00	0	13,70
R2023	On	03/02/2022	Bond Future			5.26444	105.96111	5.25391	105.97199	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future			5.41571	103.30234	5.40108	103.31395	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future			5.65271	104.53001	5.63057	104.54225	0.61	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>13,70</b>
R2023	On	04/11/2021	Bond Future	4.91	Call		91.95000	0.09195	67,980	0.86	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put		363.93000	0.36393	349,620	0.86	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call		96.64000	0.09664	72,200	0.87	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put		355.78000	0.35578	341,000	0.87	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call		87.57000	0.08757	63,770	0.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put		372.39000	0.37239	358,250	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		164.75000	0.16475	166,370	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		344.75000	0.34475	357,250	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		155.54000	0.15554	157,250	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		356.27000	0.35627	368,860	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		160.24000	0.16024	161,920	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		350.61000	0.35061	363,170	0.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.30	Put			82.66000	0.08266	79,680	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			798.61000	0.79861	784,030	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			81.66000	0.08166	78,690	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			784.93000	0.78493	770,340	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			83.67000	0.08367	80,690	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			791.77000	0.79177	777,180	0.89	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			393.82000	0.39382	381,840	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			167.82000	0.16782	168,080	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			397.70000	0.39770	385,690	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			166.19000	0.16619	166,420	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			389.97000	0.38997	378,010	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			169.47000	0.16947	169,750	0.63	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>13,75</b>
R2030	On	05/08/2021	Bond Future			8.87000	95.12856	8.87000	95.12856		9.93	0.00	0	
R2030	On	04/11/2021	Bond Future			9.13434	95.71161	9.13028	95.73379		9.74	13,112,490.57	137	97,5
R2030	On	03/02/2022	Bond Future			9.32964	92.80664	9.32520	92.83007		9.72	0.00	0	
R2030	On	05/05/2022	Bond Future			9.53522	93.90341	9.53047	93.92761		8.92	0.00	0	
R2030	On	04/08/2022	Bond Future			9.75671	90.99579	9.75165	91.02065		9.25	0.00	0	
<b>Total R2030 Future</b>												<b>13,112,490.57</b>	<b>137</b>	<b>97,52</b>
R2030	On	04/11/2021	Bond Future	10.59	Put			158.69000	0.15869	144,270	11.28	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,137.60000	5.13760	5,137,220	8.94	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			284.24000	0.28424	261,680	8.94	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,952.25000	2.95225	2,934,840	9.37	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			957.73000	0.95773	918,140	9.37	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,617.12000	11.61712	11,595,660	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			24.10000	0.02410	24,820	12.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,797.70000	10.79770	10,776,580	12.08	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			38.89000	0.03889	39,950	12.08	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			536.18000	0.53618	504,170	10.41	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,621.87000	4.62187	4,567,680	10.41	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,631.64000	1.63164	1,611,830	9.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,011.45000	2.01145	1,969,460	9.71	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			3,026.86000	3.02686	3,009,380	9.35	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			920.04000	0.92004	880,380	9.35	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			2,324.44000	2.32444	2,278,300	9.78	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,403.31000	1.40331	1,379,350	9.78	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,490.66000	2.49066	2,441,610	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,759.76000	7.75976	7,723,330	11.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.60	Put			155.82000	0.15582	141,570	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,805.89000	7.80589	7,769,640	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			152.99000	0.15299	138,920	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,713.64000	7.71364	7,677,040	11.28	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,300.38000	1.30038	1,273,510	9.82	0.00	0	9,10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,743.57000	5.74357	5,799,140	9.14	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			3,904.35000	3.90435	3,965,830	9.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,204.29000	2.20429	2,265,880	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			3,877.59000	3.87759	3,910,320	10.14	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,516.64000	1.51664	1,572,800	10.14	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,529.20000	2.52920	2,567,550	9.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,398.44000	2.39844	2,460,220	9.78	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.85	Call			1,352.57000	1.35257	1,390,620	9.47	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call			635.78000	0.63578	667,920	9.14	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			8,089.89000	8.08989	8,099,440	11.41	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			471.49000	0.47149	504,470	11.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,840.04000	1.84004	1,899,660	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,275.89000	3.27589	3,312,080	9.97	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.44	Call			2,784.23000	2.78423	2,822,510	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,180.90000	2.18090	2,242,610	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,813.34000	2.81334	2,851,480	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,157.69000	2.15769	2,219,260	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,755.27000	2.75527	2,793,430	9.84	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,615.63000	1.61563	1,627,950	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,094.24000	4.09424	4,081,720	9.23	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,987.28000	1.98728	1,998,960	9.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			2,408.22000	2.40822	2,393,030	8.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,333.98000	3.33398	3,342,990	8.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,416.82000	6.41682	6,427,410	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			803.01000	0.80301	789,400	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,950.95000	7.95095	7,964,930	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			501.92000	0.50192	491,700	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,774.65000	4.77465	4,785,080	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,434.93000	1.43493	1,421,160	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,077.82000	8.07782	8,066,180	10.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,900.18000	4.90018	4,888,300	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			778.76000	0.77876	791,320	10.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put			5,062.59000	5.06259	5,072,920	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			1,294.94000	1.29494	1,281,070	8.49	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,051.00000	10.05100	10,068,620	8.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	7.73	Call			260.64000	0.26064	254,060	8.28	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			4,934.97000	4.93497	4,923,020	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,601.79000	1.60179	1,614,040	9.47	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			4,969.84000	4.96984	4,957,810	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,588.06000	1.58806	1,600,230	9.48	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,738.17000	3.73817	3,865,270	9.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			2,714.22000	2.71422	2,816,460	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,712.01000	3.71201	3,839,110	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			2,738.01000	2.73801	2,839,870	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,685.99000	3.68599	3,812,710	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,690.54000	2.69054	2,792,780	9.13	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>25,85</b>
<b>Total For R2030</b>												<b>13,112,490.57</b>	<b>137</b>	<b>123,38</b>
R2032	On	05/08/2021	Bond Future			9.58500	94.19587	9.58500	94.19587		10.95	0.00	0	
R2032	On	04/11/2021	Bond Future			9.85112	90.62089	9.85784	90.58081		11.33	0.00	0	123,15
R2032	On	03/02/2022	Bond Future			10.05046	91.66204	10.05730	91.62247		10.91	0.00	0	
R2032	On	05/05/2022	Bond Future			10.25592	88.59858	10.26296	88.55908		10.66	0.00	0	
R2032	On	04/08/2022	Bond Future			10.46999	89.62922	10.47729	89.58951		10.57	0.00	0	
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>123,15</b>
R2032	On	04/11/2021	Bond Future	11.70	Call			10,233.88000	10.23388	10,272,000	14.23	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			100.47000	0.10047	98,510	14.23	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			722.12000	0.72212	731,730	10.80	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,075.42000	2.07542	2,056,660	11.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,909.24000	1.90924	1,930,560	11.42	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,500.93000	15.50093	15,540,840	14.30	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,282.81000	10.28281	10,320,920	14.24	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			98.75000	0.09875	96,780	14.24	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,184.98000	10.18498	10,223,040	14.21	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			5.72000	0.00572	5,550	14.30	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			102.26000	0.10226	100,240	14.21	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,944.39000	3.94439	3,913,920	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,055.26000	4.05526	4,125,450	11.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,822.26000	1.82226	1,852,880	11.35	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			2,041.65000	2.04165	2,103,800	10.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,487.64000	3.48764	3,510,220	10.75	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			7,418.31000	7.41831	7,409,460	9.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,864.54000	4.86454	4,934,500	11.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,468.36000	1.46836	1,498,750	11.64	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			2,989.15000	2.98915	3,057,430	11.03	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.14	Put			2,512.52000	2.51252	2,541,230	11.03	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			6,218.19000	6.21819	6,218,200	9.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,880.09000	1.88009	1,910,740	11.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			6,056.34000	6.05634	6,124,930	12.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,088.29000	1.08829	1,117,310	12.05	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,693.12000	3.69312	3,763,340	11.24	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,021.52000	2.02152	2,052,170	11.24	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,308.16000	4.30816	4,323,580	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			436.89000	0.43689	467,610	9.80	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call			6,827.48000	6.82748	6,894,700	12.31	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			903.42000	0.90342	931,070	12.31	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			4,355.91000	4.35591	4,426,100	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,677.29000	1.67729	1,707,910	11.45	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			4,156.86000	4.15686	4,173,820	10.56	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			693.37000	0.69337	732,950	9.98	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Put			1,860.72000	1.86072	1,891,360	11.33	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			4,018.36000	4.01836	4,088,560	11.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,841.28000	1.84128	1,871,910	11.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			3,945.18000	3.94518	4,015,400	11.32	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			1,578.46000	1.57846	1,634,990	10.56	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.58	Call			1,488.95000	1.48895	1,543,940	10.52	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call			3,981.83000	3.98183	4,052,040	11.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,704.37000	1.70437	1,697,850	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			5,483.50000	5.48350	5,448,640	10.08	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,538.31000	1.53831	1,542,950	10.08	1,203,501.00	780	78
R2032	On	05/05/2022	Bond Future	10.18	Put			3,455.25000	3.45525	3,432,370	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,988.25000	2.98825	3,004,870	10.61	2,343,798.60	780	78
R2032	On	05/05/2022	Bond Future	11.18	Call			6,439.66000	6.43966	6,474,990	11.64	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,855.16000	5.85516	5,888,190	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,690.19000	1.69019	1,683,720	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,893.60000	5.89360	5,926,960	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,676.11000	1.67611	1,669,970	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call			5,816.77000	5.81677	5,849,750	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,491.44000	1.49144	1,487,270	11.64	1,160,070.60	780	78
R2032	On	04/08/2022	Bond Future	10.20	Put			4,444.06000	4.44406	4,497,650	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,943.64000	2.94364	3,037,080	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,413.63000	4.41363	4,467,360	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,968.95000	2.96895	3,062,880	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,383.35000	4.38335	4,437,570	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,918.44000	2.91844	3,011,740	10.39	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R2032 Option</b>									<b>4,707,370.20</b>	<b>2,340</b>	<b>7,15</b>
<b>Total For R2032</b>									<b>4,707,370.20</b>	<b>2,340</b>	<b>130,31</b>
R2035 On 05/08/2021 Bond Future			10.19000	94.39458	10.19000	94.39458		12.06	0.00	0	
R2035 On 04/11/2021 Bond Future			10.45255	90.48704	10.45933	90.44282		12.58	9,048,704.00	100	81,45
R2035 On 03/02/2022 Bond Future			10.65688	91.52623	10.66379	91.48247		12.16	0.00	0	
R2035 On 05/05/2022 Bond Future			10.85912	88.12950	10.86622	88.08579		11.97	0.00	0	
R2035 On 04/08/2022 Bond Future			11.07192	89.15192	11.07926	89.10804		11.87	0.00	0	
<b>Total R2035 Future</b>									<b>9,048,704.00</b>	<b>100</b>	<b>81,45</b>
R2035 On 04/11/2021 Bond Future	12.52	Call			12,167.06000	12.16706	12,210,480	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			80.14000	0.08014	79,340	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			322.20000	0.32220	288,200	14.75	0.00	0	78
R2035 On 04/11/2021 Bond Future	11.08	Call			4,829.84000	4.82984	4,801,210	13.49	0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			912.89000	0.91289	840,040	13.49	0.00	0	78
R2035 On 04/11/2021 Bond Future	10.23	Put			3,040.11000	3.04011	2,964,350	12.25	0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			1,242.55000	1.24255	1,203,150	12.07	0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			1,781.19000	1.78119	1,704,600	12.73	0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			2,819.79000	2.81979	2,787,420	12.73	0.00	0	40
R2035 On 04/11/2021 Bond Future	13.82	Call			18,501.06000	18.50106	18,545,250	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Put			81.97000	0.08197	81,160	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			8,191.84000	8.19184	8,202,060	14.75	0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			763.17000	0.76317	697,250	13.73	0.00	0	38
R2035 On 04/11/2021 Bond Future	10.60	Call			2,742.62000	2.74262	2,711,150	12.70	0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			1,832.35000	1.83235	1,756,660	12.70	0.00	0	38
R2035 On 04/11/2021 Bond Future	10.11	Put			3,538.39000	3.53839	3,454,030	12.05	0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			1,526.81000	1.52681	1,495,270	12.25	0.00	0	78
R2035 On 04/11/2021 Bond Future	10.12	Put			3,494.86000	3.49486	3,411,240	12.07	0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Call			12,217.87000	12.21787	12,261,310	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			78.34000	0.07834	77,560	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	12.51	Call			12,116.22000	12.11622	12,159,630	16.02	0.00	0	
R2035 On 04/11/2021 Bond Future	10.11	Call			1,218.47000	1.21847	1,178,330	12.05	0.00	0	38
R2035 On 04/11/2021 Bond Future	13.82	Put			2.71000	0.00271	2,680	16.02	0.00	0	40
R2035 On 04/11/2021 Bond Future	11.20	Call			5,408.47000	5.40847	5,386,770	13.73	0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Call			3,020.60000	3.02060	3,036,940	12.06	0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			3,107.96000	3.10796	3,080,540	12.06	0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			7,162.11000	7.16211	7,111,260	10.92	0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Call			4,410.80000	4.41080	4,408,850	12.44	0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			2,135.88000	2.13588	2,090,170	12.44	0.00	0	28
R2035 On 03/02/2022 Bond Future	10.10	Put			5,173.35000	5.17335	5,116,000	11.42	0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,774.86000	1.77486	1,722,660	12.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.39	Call			5,931.76000	5.93176	5,926,260	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,502.78000	1.50278	1,453,520	12.97	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.28	Call			5,452.89000	5.45289	5,444,530	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,673.65000	1.67365	1,621,530	12.79	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,495.76000	4.49576	4,449,020	11.64	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			743.33000	0.74333	736,240	10.92	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			7,470.20000	7.47020	7,472,050	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,078.62000	1.07862	1,036,710	13.52	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Put			2,094.81000	2.09481	2,048,520	12.47	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,140.20000	4.14020	4,099,770	11.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,120.93000	2.12093	2,124,260	11.75	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.10	Call			1,497.34000	1.49734	1,483,750	11.42	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			8,168.86000	8.16886	8,174,660	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			932.88000	0.93288	894,920	13.77	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.23	Put			1,757.59000	1.75759	1,705,170	12.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,281.62000	5.28162	5,272,750	12.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,740.48000	1.74048	1,687,850	12.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,196.59000	5.19659	5,188,150	12.70	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,885.04000	1.88504	1,882,060	11.64	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,491.51000	4.49151	4,488,980	12.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,239.06000	5.23906	5,230,400	12.71	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,565.37000	6.56537	6,606,550	13.06	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,928.80000	1.92880	1,926,270	13.06	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,482.72000	6.48272	6,523,540	13.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,959.95000	1.95995	1,957,060	13.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,524.15000	6.52415	6,565,010	13.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,944.45000	1.94445	1,941,600	13.04	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,220.50000	4.22050	4,377,230	11.96	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,918.01000	3.91801	4,030,860	11.96	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,816.61000	2.81661	2,964,140	11.62	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,500.81000	5.50081	5,604,460	11.62	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			9,078.78000	9.07878	9,143,120	11.09	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			5,178.40000	5.17840	5,284,240	11.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3,081.19000	3.08119	3,231,120	11.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			5,143.83000	5.14383	5,249,880	11.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,027.06000	3.02706	3,176,550	11.68	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,188.59000	1.18859	1,296,810	11.09	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Put			5,213.51000	5.21351	5,319,120	11.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,053.89000	3.05389	3,203,610	11.69	0.00	0	

Contract Details				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 Option</b>												<b>0.00</b>	<b>0</b>	<b>13,18</b>
<b>Total For R2035</b>												<b>9,048,704.00</b>	<b>100</b>	<b>94,68</b>
R2037	On	05/08/2021	Bond Future			10.45500	85.41375	10.45500	85.41375		13.26	0.00	0	
R2037	On	04/11/2021	Bond Future			10.71552	85.84890	10.71675	85.84090		13.16	15,023,557.50	175	126,66
R2037	On	03/02/2022	Bond Future			10.91201	82.58041	10.91315	82.57320		13.38	0.00	0	
R2037	On	05/05/2022	Bond Future			11.11438	83.55654	11.11549	83.54971		12.57	0.00	0	
R2037	On	04/08/2022	Bond Future			11.32925	80.27166	11.33036	80.26503		13.15	0.00	0	
<b>Total R2037 Future</b>												<b>15,023,557.50</b>	<b>175</b>	<b>126,66</b>
R2037	On	04/11/2021	Bond Future	12.82	Call			12,233.17000	12.23317	12,241,260	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			76.10000	0.07610	76,190	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			12,282.67000	12.28267	12,290,760	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,539.01000	5.53901	5,486,750	14.48	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.83	Put			74.41000	0.07441	74,500	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			12,183.65000	12.18365	12,191,730	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			77.82000	0.07782	77,900	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			9,622.17000	9.62217	9,606,550	16.05	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			207.05000	0.20705	183,430	16.05	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			728.05000	0.72805	667,790	14.48	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,086.33000	5.08633	5,051,620	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			1,793.15000	1.79315	1,751,230	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,128.52000	5.12852	5,093,330	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,775.88000	1.77588	1,733,480	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,170.60000	5.17060	5,135,150	13.99	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,758.57000	1.75857	1,715,910	13.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			2,020.02000	2.02002	2,027,340	13.66	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,218.57000	6.21857	6,232,760	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			2,051.88000	2.05188	2,059,240	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,259.27000	6.25927	6,273,690	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			2,035.76000	2.03576	2,043,350	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,300.29000	6.30029	6,314,440	13.66	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			9,075.05000	9.07505	9,169,770	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call			1,197.18000	1.19718	1,298,530	12.29	0.00	0	60
R2037	On	04/08/2022	Bond Future	10.91	Call			2,861.71000	2.86171	2,993,100	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,432.10000	5.43210	5,556,860	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			2,809.95000	2.80995	2,941,000	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			5,505.66000	5.50566	5,630,080	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			4,336.08000	4.33608	4,471,700	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,803.31000	3.80331	3,932,300	13.29	0.00	0	60
R2037	On	04/08/2022	Bond Future	10.90	Call			2,835.77000	2.83577	2,966,990	12.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.90	Put			5,468.78000	5.46878	5,593,370	12.88	0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For R2037</b>												<b>15,023,557.50</b>	<b>175</b>	<b>128,01</b>
R2040	On	05/08/2021	Bond Future			10.61000	87.33639	10.61000	87.33639		13.82	0.00	0	
R2040	On	04/11/2021	Bond Future			10.85654	87.82999	10.85763	87.82241		13.69	0.00	0	88,07
R2040	On	03/02/2022	Bond Future			11.04865	84.33398	11.04965	84.32722		13.96	0.00	0	
R2040	On	05/05/2022	Bond Future			11.24597	85.33090	11.24694	85.32452		13.09	0.00	0	
R2040	On	04/08/2022	Bond Future			11.45524	81.81591	11.45620	81.80978		13.71	0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>88,07</b>
R2040	On	04/11/2021	Bond Future	12.90	Call			12,621.02000	12.62102	12,628,260	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			98.62000	0.09862	98,280	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call			12,672.77000	12.67277	12,680,010	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			96.53000	0.09653	96,190	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,569.25000	12.56925	12,576,480	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			100.76000	0.10076	100,410	17.69	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			1,881.47000	1.88147	1,930,030	14.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,395.23000	5.39523	5,450,600	14.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,862.92000	1.86292	1,911,530	14.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,306.00000	5.30600	5,361,280	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			1,900.19000	1.90019	1,948,710	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,350.57000	5.35057	5,405,890	14.82	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,334.86000	2.33486	2,227,340	13.93	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,909.07000	10.90907	10,886,990	11.89	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			622.87000	0.62287	607,170	11.89	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,562.15000	6.56215	6,467,870	12.36	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,914.87000	1.91487	1,826,970	12.36	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			11,587.78000	11.58778	11,539,090	15.92	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			6,502.61000	6.50261	6,401,770	13.95	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,316.93000	2.31693	2,209,710	13.95	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,545.36000	6.54536	6,445,070	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,299.15000	2.29915	2,192,480	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			6,459.93000	6.45993	6,358,790	13.93	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,008.29000	1.00829	953,220	15.92	0.00	0	1,20
R2040	On	04/08/2022	Bond Future	11.03	Put			5,851.13000	5.85113	5,908,770	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,084.35000	3.08435	3,148,520	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			5,811.58000	5.81158	5,869,620	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3,112.21000	3.11221	3,176,460	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,772.25000	5.77225	5,830,370	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,056.62000	3.05662	3,120,390	13.32	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>91,67</b>
R2044 On 05/08/2021 Bond Future			10.68000	83.92841	10.68000	83.92841		14.45		0.00	0	
R2044 On 04/11/2021 Bond Future			10.92438	84.34055	10.92004	84.37111		14.29		0.00	0	61,28
R2044 On 03/02/2022 Bond Future			11.10852	80.92960	11.10387	80.96143		14.57		0.00	0	
R2044 On 05/05/2022 Bond Future			11.29727	81.88631	11.29236	81.91900		13.66		0.00	0	
R2044 On 04/08/2022 Bond Future			11.49716	78.45635	11.49200	78.48970		14.31		0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>61,28</b>
R2044 On 04/11/2021 Bond Future	12.90	Call			12,293.19000	12.29319	12,256,300	18.40		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Put			118.10000	0.11810	111,770	18.40		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Call			12,344.25000	12.34425	12,308,150	18.42		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Put			115.68000	0.11568	110,140	18.42		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Call			12,242.10000	12.24210	12,204,430	18.38		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Put			120.56000	0.12056	113,450	18.38		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			1,970.85000	1.97085	2,027,970	15.53		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			5,296.61000	5.29661	5,321,660	15.55		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			1,951.71000	1.95171	2,008,590	15.55		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Call			5,207.58000	5.20758	5,232,900	15.51		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			1,990.39000	1.99039	2,047,540	15.51		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			5,251.94000	5.25194	5,277,230	15.53		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			6,405.81000	6.40581	6,271,160	14.59		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			2,403.66000	2.40366	2,301,700	14.59		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			6,448.69000	6.44869	6,314,250	14.61		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			2,385.55000	2.38555	2,283,800	14.61		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			6,363.25000	6.36325	6,228,130	14.58		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			2,422.18000	2.42218	2,319,750	14.58		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			5,846.55000	5.84655	5,922,610	13.95		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,133.50000	3.13350	3,176,490	13.96		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			5,806.28000	5.80628	5,882,620	13.96		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,161.77000	3.16177	3,205,050	13.97		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			5,766.23000	5.76623	5,842,860	13.97		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,105.35000	3.10535	3,148,060	13.95		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>61,28</b>
R2048 On 05/08/2021 Bond Future			10.60000	87.55950	10.60000	87.55950		14.15		0.00	0	
R2048 On 04/11/2021 Bond Future			10.84035	83.58134	10.84116	83.57544		14.69		0.00	0	167,64
R2048 On 03/02/2022 Bond Future			11.01982	84.54126	11.02054	84.53616		14.20		0.00	0	
R2048 On 05/05/2022 Bond Future			11.19618	81.12516	11.19686	81.12048		14.04		0.00	0	
R2048 On 04/08/2022 Bond Future			11.38057	82.06510	11.38123	82.06068		13.93		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>167,64</b>
R2048 On 04/11/2021 Bond Future	12.84	Call			12,679.48000	12.67948	12,684,770	19.29		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			116.32000	0.11632	115,710	19.29		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			12,731.14000	12.73114	12,736,430	19.29		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			4,926.97000	4.92697	4,917,200	13.98		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			813.36000	0.81336	809,490	13.98		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			10,074.39000	10.07439	10,069,270	13.18		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Call			84.88000	0.08488	85,660	13.18		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Put			2,540.78000	2.54078	2,530,340	14.77		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			113.95000	0.11395	113,340	19.29		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			12,627.79000	12.62779	12,633,070	19.29		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			2,240.03000	2.24003	2,235,490	14.77		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.20	Put			5,538.93000	5.53893	5,530,030	13.81		0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			625.87000	0.62587	622,870	13.81		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	12.83	Put			118.74000	0.11874	118,120	19.29		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			9,953.59000	9.95359	9,967,900	12.90		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			437.00000	0.43700	456,410	12.90		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.50	Put			5,556.70000	5.55670	5,519,250	13.58		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			1,720.66000	1.72066	1,688,310	13.58		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	11.48	Call			5,288.60000	5.28860	5,223,620	14.91		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			2,148.91000	2.14891	2,078,830	14.91		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			5,333.87000	5.33387	5,268,450	14.92		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			2,128.26000	2.12826	2,057,740	14.92		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			5,243.22000	5.24322	5,178,890	14.89		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			2,169.56000	2.16956	2,100,130	14.89		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			2,439.38000	2.43938	2,313,160	14.79		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,451.60000	6.45160	6,330,660	14.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			2,420.38000	2.42038	2,294,760	14.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			6,364.01000	6.36401	6,241,880	14.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			2,458.53000	2.45853	2,331,720	14.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,407.77000	6.40777	6,286,230	14.79		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,178.93000	3.17893	3,229,470	13.50		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,874.21000	5.87421	5,920,330	13.50		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,208.70000	3.20870	3,258,990	13.51		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,833.07000	5.83307	5,878,940	13.51		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,149.61000	3.14961	3,200,090	13.49		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,915.90000	5.91590	5,961,960	13.49		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,70</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>172,34</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/08/2021			10.19000	72.61739	10.19000	72.61739		13.37	0.00	0	
R209	On	04/11/2021			10.43728	69.83399	10.43296	69.85853		13.92	202,169,401.05	2,895	36,50
R209	On	03/02/2022			10.61528	70.63634	10.61068	70.66184		13.50	0.00	0	
R209	On	05/05/2022			10.79688	68.32967	10.79203	68.35590		13.27	0.00	0	
R209	On	04/08/2022			10.98397	69.12260	10.97888	69.14945		13.21	0.00	0	
<b>Total R209 Future</b>											<b>202,169,401.05</b>	<b>2,895</b>	<b>36,50</b>
R209	On	04/11/2021	12.18	Call			9,115.86000	9.11586	9,077,080	17.18	0.00	0	
R209	On	04/11/2021	12.18	Put			123.62000	0.12362	109,380	17.18	0.00	0	
R209	On	04/11/2021	12.19	Call			9,160.36000	9.16036	9,121,710	17.20	0.00	0	
R209	On	04/11/2021	12.19	Put			121.64000	0.12164	107,530	17.20	0.00	0	
R209	On	04/11/2021	12.00	Put			165.98000	0.16598	148,560	16.84	0.00	0	9,00
R209	On	04/11/2021	10.50	Call			2,105.74000	2.10574	2,049,210	13.92	0.00	0	
R209	On	04/11/2021	10.50	Put			1,726.21000	1.72621	1,694,220	13.92	0.00	0	9,40
R209	On	04/11/2021	9.50	Put			5,818.42000	5.81842	5,812,340	12.15	0.00	0	
R209	On	04/11/2021	12.17	Call			9,071.38000	9.07138	9,032,430	17.16	0.00	0	
R209	On	04/11/2021	9.50	Call			215.54000	0.21554	184,920	12.15	0.00	0	6,00
R209	On	04/11/2021	10.00	Call			861.82000	0.86182	801,730	13.12	0.00	0	
R209	On	04/11/2021	10.00	Put			3,385.79000	3.38579	3,350,240	13.12	0.00	0	3,10
R209	On	04/11/2021	12.17	Put			125.67000	0.12567	111,260	17.16	0.00	0	
R209	On	04/11/2021	12.00	Call			8,312.57000	8.31257	8,270,610	16.84	0.00	0	
R209	On	03/02/2022	11.03	Put			1,704.18000	1.70418	1,757,290	14.21	0.00	0	
R209	On	03/02/2022	11.04	Call			4,010.22000	4.01022	4,037,620	14.22	0.00	0	
R209	On	03/02/2022	11.04	Put			1,687.11000	1.68711	1,740,010	14.22	0.00	0	
R209	On	03/02/2022	11.02	Call			3,938.82000	3.93882	3,966,440	14.19	0.00	0	
R209	On	03/02/2022	11.02	Put			1,721.42000	1.72142	1,774,540	14.19	0.00	0	
R209	On	03/02/2022	11.03	Call			3,974.46000	3.97446	4,002,070	14.21	0.00	0	
R209	On	05/05/2022	11.44	Call			5,180.00000	5.18000	5,168,650	14.16	0.00	0	
R209	On	05/05/2022	11.44	Put			1,799.60000	1.79960	1,814,480	14.16	0.00	0	
R209	On	05/05/2022	11.45	Call			5,215.58000	5.21558	5,204,140	14.17	0.00	0	
R209	On	05/05/2022	11.45	Put			1,784.91000	1.78491	1,799,700	14.17	0.00	0	
R209	On	05/05/2022	11.43	Call			5,144.71000	5.14471	5,133,220	14.14	0.00	0	
R209	On	05/05/2022	11.43	Put			1,814.63000	1.81463	1,829,370	14.14	0.00	0	
R209	On	04/08/2022	10.57	Put			4,724.60000	4.72460	4,796,480	12.87	0.00	0	
R209	On	04/08/2022	10.58	Call			2,539.99000	2.53999	2,585,280	12.88	0.00	0	
R209	On	04/08/2022	10.58	Put			4,692.16000	4.69216	4,764,300	12.88	0.00	0	
R209	On	04/08/2022	10.59	Call			2,562.85000	2.56285	2,608,680	12.89	0.00	0	
R209	On	04/08/2022	10.59	Put			4,659.89000	4.65989	4,732,570	12.89	0.00	0	
R209	On	04/08/2022	10.57	Call			2,517.23000	2.51723	2,562,260	12.87	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	Opt Intere
<b>Total For R209</b>											<b>202,169,401.05</b>	<b>2,895</b>	<b>64,00</b>	
R210	On	05/08/2021			210.97346	210.97346	210.97346	210.97346				0.00	0	
R210	On	04/11/2021			210.02131	210.02131	209.96632	209.96632				0.00	0	1,48
R210	On	03/02/2022			212.48438	212.48438	212.43091	212.43091				0.00	0	
R210	On	05/05/2022			212.21861	212.21861	212.16524	212.16524				0.00	0	
R210	On	04/08/2022			214.85437	214.85437	214.80105	214.80105				0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,48</b>	
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,48</b>	
R212	On	05/08/2021			173.15649	173.15649	173.15649	173.15649				0.00	0	
R212	On	04/11/2021			174.99044	174.99044	175.01505	175.01505				0.00	0	1,02
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>	
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>1,02</b>	
R213	On	05/08/2021			9.23000	89.15360	9.23000	89.15360		10.54		0.00	0	
R213	On	04/11/2021			9.51492	86.03086	9.50055	86.10947		10.88		0.00	0	9,52
R213	On	03/02/2022			9.71071	87.01881	9.69554	87.09926		10.47		0.00	0	
R213	On	05/05/2022			9.90593	84.51475	9.89001	84.59666		10.09		0.00	0	
R213	On	04/08/2022			10.11252	85.49932	10.09583	85.58253		10.03		0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>9,52</b>	
R213	On	04/11/2021	11.10	Call			8,339.45000	8.33945	8,249,420	13.07		0.00	0	
R213	On	04/11/2021	11.10	Put			139.60000	0.13960	128,180	13.07		0.00	0	
R213	On	04/11/2021	11.11	Call			8,384.97000	8.38497	8,295,070	13.09		0.00	0	
R213	On	04/11/2021	11.11	Put			137.17000	0.13717	125,880	13.09		0.00	0	
R213	On	04/11/2021	11.09	Call			8,293.94000	8.29394	8,203,780	13.06		0.00	0	
R213	On	04/11/2021	11.09	Put			142.07000	0.14207	130,520	13.06		0.00	0	
R213	On	03/02/2022	10.15	Call			3,945.22000	3.94522	3,876,130	10.82		0.00	0	
R213	On	03/02/2022	10.15	Put			1,577.51000	1.57751	1,588,870	10.82		0.00	0	20
R213	On	03/02/2022	9.58	Call			2,200.04000	2.20004	2,170,890	10.35		0.00	0	
R213	On	03/02/2022	9.58	Put			2,816.06000	2.81606	2,867,360	10.35		0.00	0	20
R213	On	03/02/2022	8.63	Put			6,403.38000	6.40338	6,481,620	9.55		0.00	0	
R213	On	03/02/2022	10.25	Call			4,299.92000	4.29992	4,224,320	10.92		0.00	0	
R213	On	03/02/2022	10.25	Put			1,422.82000	1.42282	1,427,670	10.92		0.00	0	10
R213	On	03/02/2022	9.76	Call			2,690.36000	2.69036	2,654,040	10.48		0.00	0	
R213	On	03/02/2022	9.76	Put			2,349.19000	2.34919	2,393,320	10.48		0.00	0	10
R213	On	03/02/2022	8.80	Put			5,623.43000	5.62343	5,678,650	9.60		0.00	0	
R213	On	03/02/2022	9.96	Put			1,916.47000	1.91647	1,941,990	10.63		0.00	0	
R213	On	03/02/2022	10.60	Call			5,615.04000	5.61504	5,536,700	11.38		0.00	0	
R213	On	03/02/2022	10.60	Put			987.14000	0.98714	989,250	11.38		0.00	0	42
R213	On	03/02/2022	10.00	Call			3,434.28000	3.43428	3,375,840	10.66		0.00	0	
R213	On	03/02/2022	10.00	Put			1,838.43000	1.83843	1,860,440	10.66		0.00	0	42

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/02/2022	Bond Future	9.22	Put		3,955.76000	3.95576	4,005,630	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		495.93000	0.49593	493,720	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,889.64000	5.88964	5,810,330	11.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		917.48000	0.91748	918,620	11.47	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,015.27000	4.01527	3,944,920	10.84	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,545.35000	1.54535	1,555,450	10.84	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,207.87000	4.20787	4,257,370	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		693.33000	0.69333	668,100	9.60	0.00	0	10
R213	On	03/02/2022	Bond Future	9.97	Put		1,896.64000	1.89664	1,921,220	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,369.21000	3.36921	3,312,630	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,876.99000	1.87699	1,900,860	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,304.90000	3.30490	3,249,970	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,247.61000	1.24761	1,216,660	9.96	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call		1,382.75000	1.38275	1,352,170	10.03	0.00	0	40
R213	On	03/02/2022	Bond Future	9.97	Call		3,336.99000	3.33699	3,281,120	10.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,305.07000	5.30507	5,189,580	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,556.34000	1.55634	1,522,760	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,340.62000	5.34062	5,225,140	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,543.40000	1.54340	1,509,830	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,269.84000	5.26984	5,154,090	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,569.65000	1.56965	1,535,810	10.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,802.08000	3.80208	4,003,740	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,739.68000	2.73968	2,858,000	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,774.83000	3.77483	3,976,360	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,763.59000	2.76359	2,881,780	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,748.06000	3.74806	3,949,460	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,716.22000	2.71622	2,834,670	9.96	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>12,35</b>
R214	On	05/08/2021	Bond Future			10.63500	69.13339	10.63500	69.13339	14.32	0.00	0	
R214	On	04/11/2021	Bond Future			10.86693	66.26055	10.87815	66.19613	14.92	0.00	0	18,05
R214	On	03/02/2022	Bond Future			11.04782	67.02149	11.05934	66.95705	14.46	0.00	0	
R214	On	05/05/2022	Bond Future			11.22560	64.53367	11.23749	64.46880	14.27	0.00	0	
R214	On	04/08/2022	Bond Future			11.41115	65.28119	11.42345	65.21581	14.18	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>18,05</b>
R214	On	04/11/2021	Bond Future	12.47	Call		8,381.32000	8.38132	8,420,910	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		176.59000	0.17659	151,760	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,424.81000	8.42481	8,464,680	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		173.92000	0.17392	149,370	18.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/11/2021	Bond Future	12.46	Call		8,337.79000	8.33779	8,377,100	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		179.29000	0.17929	154,180	18.14	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,938.01000	1.93801	1,872,360	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,782.10000	3.78210	3,781,400	15.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,975.28000	1.97528	1,910,140	15.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,816.76000	3.81676	3,815,810	15.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,956.56000	1.95656	1,891,170	15.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,851.52000	3.85152	3,850,310	15.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,827.30000	4.82730	4,779,830	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,128.20000	2.12820	2,015,860	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,758.78000	4.75878	4,711,820	14.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,161.55000	2.16155	2,049,720	14.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,793.01000	4.79301	4,745,790	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,144.81000	2.14481	2,032,720	14.90	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,895.48000	4.89548	4,908,460	13.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,491.67000	2.49167	2,570,260	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,862.16000	4.86216	4,875,370	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,445.73000	2.44573	2,523,860	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,928.98000	4.92898	4,941,730	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,468.65000	2.46865	2,547,010	13.74	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>18,05</b>
<b>Total for Bond</b>											<b>264,372,383.82</b>	<b>5,822</b>	<b>1,086,70</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>	

Contract Details	Strike	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>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/11/2021 GOVI			796.32900	796.32900	796.53500	796.53500				0.00	0	98
GOVI On 03/02/2022 GOVI			805.47200	805.47200	805.68300	805.68300				0.00	0	
GOVI On 05/05/2022 GOVI			814.98000	814.98000	815.19600	815.19600				0.00	0	
GOVI On 04/08/2022 GOVI			824.80600	824.80600	825.02500	825.02500				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 04/11/2021 GOVI	728.41	Call			681,250.00000	68.12500	679,190,000			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			681,150.00000	68.11500	679,090,000			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			681,350.00000	68.13500	679,290,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			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			129,430.00000	12.94300	127,320,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		129,330.00000	12.93300	127,220,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		129,230.00000	12.92300	127,120,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		269,460.00000	26.94600	267,300,000		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		269,660.00000	26.96600	267,500,000		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		269,560.00000	26.95600	267,400,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		57,450.00000	5.74500	55,260,000		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		57,650.00000	5.76500	55,460,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		57,550.00000	5.75500	55,360,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
AL37	On	04/11/2021	Index Future			804.07000	804.07000	804.16500	804.16500		0.00	0	
AL37	On	03/02/2022	Index Future			813.30200	813.30200	813.40100	813.40100		0.00	0	
AL37	On	05/05/2022	Index Future			822.90300	822.90300	823.00400	823.00400		0.00	0	
AL37	On	04/08/2022	Index Future			832.82400	832.82400	832.92800	832.92800		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/11/2021	Index Future			918.36900	918.36900	918.73900	918.73900		0.00	0	
AL7T	On	03/02/2022	Index Future			928.91400	928.91400	929.29100	929.29100		0.00	0	
AL7T	On	05/05/2022	Index Future			939.88000	939.88000	940.26300	940.26300		0.00	0	
AL7T	On	04/08/2022	Index Future			951.21100	951.21100	951.60100	951.60100		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/11/2021	Index Future			806.16100	806.16100	806.35900	806.35900		0.00	0	1
ALBI	On	03/02/2022	Index Future			815.41800	815.41800	815.62000	815.62000		0.00	0	
ALBI	On	05/05/2022	Index Future			825.04300	825.04300	825.25000	825.25000		0.00	0	
ALBI	On	04/08/2022	Index Future			834.99100	834.99100	835.20000	835.20000		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>11</b>
IGOV	On	04/11/2021	Index Future			295.00800	295.00800	295.08700	295.08700		0.00	0	4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2022			298.46700	298.46700	298.54800	298.54800			0.00	0	
IGOV	On	05/05/2022			302.06200	302.06200	302.14400	302.14400			0.00	0	
IGOV	On	04/08/2022			305.77400	305.77400	305.85700	305.85700			0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>47</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>55</b>
JIBAR	f	On	18/08/2021		3.67500	96.32500	3.67500	96.32500			0.00	0	
JIBAR	f	On	15/09/2021		3.68500	96.31500	3.70500	96.29500			0.00	0	30,00
JIBAR	f	On	20/10/2021		3.82000	96.18000	3.82000	96.18000			0.00	0	
JIBAR	f	On	17/11/2021		3.87000	96.13000	3.86000	96.14000			0.00	0	
JIBAR	f	On	15/12/2021		4.02500	95.97500	3.99500	96.00500			0.00	0	
JIBAR	f	On	19/01/2022		4.08000	95.92000	4.05000	95.95000			0.00	0	
JIBAR	f	On	16/03/2022		4.32000	95.68000	4.26000	95.74000			0.00	0	
JIBAR	f	On	15/06/2022		4.73500	95.26500	4.64000	95.36000			0.00	0	47
JIBAR	f	On	21/09/2022		4.98000	95.02000	4.89000	95.11000			0.00	0	
JIBAR	f	On	21/12/2022		5.28000	94.72000	5.18000	94.82000			0.00	0	
JIBAR	f	On	15/03/2023		5.48500	94.51500	5.39500	94.60500			0.00	0	
JIBAR	f	On	21/06/2023		5.67000	94.33000	5.61000	94.39000			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			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>264,372,383.82</b>	<b>5,822</b>	<b>1,118,80</b>
ABCPI3	On	07/12/2023			2.32000	315.62010	2.32000	315.53503			37,120,000,000.00	16,000,000	8,000,00
<b>Total ABCPI3 SPOT</b>											<b>37,120,000,000.00</b>	<b>16,000,000</b>	<b>8,000,00</b>
<b>Total For ABCPI3</b>											<b>37,120,000,000.00</b>	<b>16,000,000</b>	<b>8,000,00</b>
ABF001	On	13/09/2026					0.00000	100.86542			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					0.00000	101.19528			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			9.65000	101.21759	9.65000	101.13944			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.18725				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	100.89356				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.26865				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.78394				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>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.06300				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.82729				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.00849				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.35022				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.25935				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>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.62579				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>	
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.02750				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2023 Spot Bond					0.00000	101.60847				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	101.77176				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	102.75283				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.06552				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	100.59515				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3! On 15/11/2024 Spot Bond					0.00000	101.29251				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	100.29527				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	100.64632				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	99.86691				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	101.39041				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	100.28770				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	100.94445				0.00	0	
<b>Total ABFN39 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 ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.23705				0.00	0	100,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.54418				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.09834				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	100.41040				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	100.42176				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	100.42991				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	100.71466				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	100.99533				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	101.04512				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	100.71570				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	100.57110				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	100.69337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.45973				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.43699				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.02778				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	100.97468				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			3.71000	3.71000	3.71000	151.77259				0.00	0	70,000,00
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	112.37074	100.00000	111.57041				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			6.92000	6.92000	6.92000	145.32975				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.35037	100.00000	25.18132				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			2.52000	2.52000	2.52000	152.21664				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			3.69500	3.69500	3.69500	201.06823				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			4.47000	4.47000	4.47000	224.95669				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			6.60000	6.60000	6.60000	105.15759			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			7.40500	7.40500	7.40500	114.98132			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			4.64000	106.10095	4.64000	106.06128			0.00	0	1,100,000,00
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
ABS15 On 11/11/2022 Spot Bond			5.13000	108.04347	5.13000	107.99887			0.00	0	
<b>Total ABS15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS15</b>									<b>0.00</b>	<b>0</b>	
ABS16 On 11/11/2025 Spot Bond			7.09000	114.63163	7.09000	114.56654			0.00	0	
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.18000	114.58524	8.18000	114.51038			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			5.57000	112.20806	5.57000	112.15782			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			7.76500	108.03899	7.76500	107.97191			0.00	0	
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.95846	100.00000	13.86649			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.67000	320.08875	1.67000	320.01938			0.00	0	
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			1.09500	172.99732	1.09500	172.96792		21,900,000,000.00		20,000,000	20,000,00
<b>Total ABSI4 SPOT</b>								<b>21,900,000,000.00</b>		<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For ABSI4</b>								<b>21,900,000,000.00</b>		<b>20,000,000</b>	<b>20,000,00</b>
ABX01 On 10/07/2024 Spot Bond			10.28000	10.28000	10.28000	102.58800			0.00	0	
<b>Total ABX01 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 ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.93519				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	100.90637				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>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.87057				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	100.87491				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	100.52462				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	100.90375				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	100.90375				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	100.92830				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	100.92830				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	165.26439				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	168.51101				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	100.85759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.85180				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	100.83015				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.97588				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	102.02515				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.06256				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.09813				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	102.63525				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	101.27594				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.71034				0.00	0	1,000,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.67518				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	104.59765				0.00	0	450,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</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
AGT03 On 05/06/2025 Spot Bond					0.00000	104.42141				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	104.14625				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	100.36940				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.38283				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			7.70500	105.08878	7.70500	100.36236				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	100.40314				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	100.47076				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	100.55510				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	100.32191				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	101.19769				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	101.24403				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			6.29000	111.45141	6.29000	111.39422				0.00	0	
<b>Total AHF5A3 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 AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.31298				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	101.40492				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.41323				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	101.43463				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	101.79241				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	101.31291				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	101.40484				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	102.04802				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	101.39687				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	101.22099				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	101.35888				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	101.32441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.45080				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	101.40714				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.23171				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	102.11692				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			7.34500	110.25082	7.34500	110.18566				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			7.75000	105.65831	7.75000	105.59284				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			11.32500	94.85827	11.32500	94.77312				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.82500	179.24851	5.82500	179.14975			701,912,500,000.00	120,500,000	70,500,000	
<b>Total AIRL01 SPOT</b>									<b>701,912,500,000.00</b>	<b>120,500,000</b>	<b>70,500,000</b>	
<b>Total For AIRL01</b>									<b>701,912,500,000.00</b>	<b>120,500,000</b>	<b>70,500,000</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.41250				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	101.63403				0.00	0	100,000,000
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.97907				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.48045				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.10666				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	101.48811				0.00	0	
<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	102.00815				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	101.46594				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02686				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			4.82000	239.84477	4.82000	239.73186				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			4.83500	217.24895	4.83500	217.14640				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			2.07000	172.22830	2.07000	172.18541				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			2.11500	172.19297	2.11500	172.14946				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			4.56500	191.06160	4.56500	190.97553				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>	
ASN16 On 19/08/2021 Spot Bond					0.00000	99.91243				0.00	0	
<b>Total ASN161 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 ASN161</b>										<b>0.00</b>	<b>0</b>	
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	101.00335				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	100.73182				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			4.99500	107.63380	4.99500	107.58186				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	100.78399				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	100.79583				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	100.87248				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.58792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.79786				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.11229				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.00047				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.78616				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.95682				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>	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.89540				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>	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.85416				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.98593				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.78000				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>	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.84893				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>	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.08690				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31 On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	106.84694				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31 On 28/02/2033 Spot Bond			4.98500	4.98500	4.98500	97.34947				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.80386				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.91815				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.01727				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.03549				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33 On 31/01/2038 Spot Bond			5.10500	106.12590	5.10500	106.07375				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.86333				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.78394				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.83598				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.82725				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.82725				0.00	0	
<b>Total ASN358 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 ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.16240				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	100.99314				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	100.81133				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	100.84164				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	100.23927				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	100.91611				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	100.91611				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	101.57186				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	100.81855				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	99.90706				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	100.87172				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	100.81278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.95704				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN415 On 05/12/2021 Spot Bond					0.00000	101.00958				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN420 On 29/10/2021 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.68756				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.74840				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.77236				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.02930				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.73975				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.72881				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.40419				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.40799				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.47310				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.28353				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.90623				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.20977				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.24525				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.27778				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>	
ASN47: On 11/08/2021 Spot Bond					0.00000	0.00000				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>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.83868				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.00036				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	110.30200				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.78283				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.83579				0.00	0	
<b>Total ASN489 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 ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.93751				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	100.92040				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	100.58816				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	100.82372				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	100.81649				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	100.81649				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	100.81418				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			9.10000	100.93977	9.10000	100.86617				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			8.28000	100.80893	8.28000	100.74192				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			8.83000	99.29065	8.83000	99.22036				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			8.83000	99.29065	8.83000	99.22036				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	100.38766	9.10000	100.31486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.46872	11.05000	100.38067				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.46666	11.00000	100.37899				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/01/2024 Spot Bond			10.50000	100.44593	10.50000	100.36217				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.44593	10.50000	100.36217				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.73545				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.17480				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.82191				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN542 On 31/07/2023 Spot Bond			10.60000	100.45008	10.60000	100.36553				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.29875	10.47000	100.36115				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.44801	10.55000	100.36385				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.14365				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.30448				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.11716				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.92407				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.78397				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.84401				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.95023				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.95778				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>	
ASN58: On 13/02/2022 Spot Bond					0.00000	99.99985				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.11093				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.23160				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.35136	9.22000	100.27846				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.51764				0.00	0	
<b>Total ASN596 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 ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.46220				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	100.31117				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	100.33386				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	101.49085				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.17197				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.21191				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	100.89312				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.12812				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	100.87777				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 11/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN616</b>										<b>0.00</b>	<b>0</b>	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.50856				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	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN618</b>										<b>0.00</b>	<b>0</b>	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.03833				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>	
ASN619 On 13/08/2021 Spot Bond					0.00000	101.28390				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>	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.22886				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>	
ASN621 On 17/08/2021 Spot Bond					0.00000	99.94847				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>	
ASN622 On 19/08/2021 Spot Bond					0.00000	101.18377				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>	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.83016				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>	
ASN624 On 25/08/2021 Spot Bond					0.00000	101.08417				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>	
ASN625 On 25/11/2021 Spot Bond					0.00000	101.08417				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>	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.60517				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>	
ASN627 On 08/09/2021 Spot Bond					0.00000	100.83026				0.00	0	
<b>Total ASN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN631</b>										<b>0.00</b>	<b>0</b>	
ASN631 On 02/04/2026 Spot Bond					0.00000	100.69324				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 20/06/2024 Spot Bond					0.00000	101.13157				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.11195				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	101.03206				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	100.67123				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	103.71239				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	100.55150				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	100.17873				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	100.66852				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	100.55705				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	100.30036				0.00	0	
<b>Total ASN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN649</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.63762				0.00	0	
<b>Total ASN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN650</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 27/10/2021 Spot Bond					0.00000	100.21775				0.00	0	
<b>Total ASN652 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 ASN652</b>									<b>0.00</b>	<b>0</b>	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.21942			0.00	0	
<b>Total ASN656 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN656</b>									<b>0.00</b>	<b>0</b>	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.07519			0.00	0	1,830,000,00
<b>Total ASN658 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
<b>Total For ASN658</b>									<b>0.00</b>	<b>0</b>	<b>1,830,000,00</b>
ASN65 On 12/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,00
<b>Total ASN659 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For ASN659</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
ASN66 On 11/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,00
<b>Total ASN660 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For ASN660</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
ASN66 On 15/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	103,000,000,000	103,000,000,00	103,000,000,00
<b>Total ASN662 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>103,000,000,000</b>	<b>103,000,000,00</b>	<b>103,000,000,00</b>
<b>Total For ASN662</b>								<b>10,000,000,000,000.00</b>	<b>103,000,000,000</b>	<b>103,000,000,00</b>	<b>103,000,000,00</b>
ASN66 On 15/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	27,000,000,00	27,000,000,00
<b>Total ASN663 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>27,000,000,00</b>	<b>27,000,000,00</b>
<b>Total For ASN663</b>								<b>10,000,000,000,000.00</b>	<b>30,000,000,000</b>	<b>27,000,000,00</b>	<b>27,000,000,00</b>
ASN66 On 15/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	70,000,000,000	70,000,000,00	70,000,000,00
<b>Total ASN664 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>70,000,000,000</b>	<b>70,000,000,00</b>	<b>70,000,000,00</b>
<b>Total For ASN664</b>								<b>10,000,000,000,000.00</b>	<b>70,000,000,000</b>	<b>70,000,000,00</b>	<b>70,000,000,00</b>
BAW21 On 24/03/2022 Spot Bond			5.31500	105.99509	5.31500	105.94978			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	103.64183	9.30000	103.56506			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	102.32356			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	101.34126			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	99.85883			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.04954				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	100.61809				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			6.43000	101.53383	6.43000	101.48119				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	101.26383				0.00	0	200,000,00
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAW35 On 18/02/2022 Spot Bond					0.00000	100.06713				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.60616				0.00	0	100,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.34237				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.00041				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			8.49000	8.49000	8.49000	105.36901				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			10.89000	10.89000	10.89000	109.05781				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	100.91730				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.80600				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	100.88492				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	100.88509				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	100.89898				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.25604				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.03025				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.02298				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.06010				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.02970				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.05946				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.99964				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.05930				0.00	0	
<b>Total BAYA85 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 BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.00045				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.05958				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.02982				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.00136				0.00	0	200,000,00
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.02987				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.97069				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2023 Spot Bond					0.00000	101.20810				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.20810				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.23812				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.20881				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.47352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.26841				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>	
BD0302 On 18/04/2028 Spot Bond			7.83500	7.83500	7.83500	104.03837				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.14603				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	101.71491				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.62781				0.00	0	
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.07603				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,030,000,00
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,030,000,00</b>
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	<b>30,030,000,00</b>
BGL07 On 03/09/2022 Spot Bond			7.28000	109.81438	7.28000	109.75038				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.42667				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	99.91572				0.00	0	
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	
BGL13 On 20/08/2021 Spot Bond			6.29000	99.93111	6.29000	99.87952				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	100.84881				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.46397				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.65842				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.94637				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.08972				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.96463				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.75074				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	101.19131				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.05424				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	100.34055				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			6.03000	109.80758	6.03000	109.75440				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	100.93879				0.00	0	
<b>Total BID12 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 BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	101.07507				0.00	0	
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	
BID14 On 28/10/2022 Spot Bond					0.00000	100.09332				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	100.28583				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.25395				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	100.57422				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.83200				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	97.12100				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	66.59100				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	0.00000				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	57.83900				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	100.94773				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	100.30697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF13 On 19/11/2022 Spot Bond					0.00000	99.93737				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>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	99.62804				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>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.08724				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>	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.44217				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2022 Spot Bond					0.00000	100.15574				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.44151				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.47454				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.13866				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.14488				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.15028				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01880				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.71524				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.72505				0.00	0	300,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CCT01 On 23/06/2023 Spot Bond			7.33000	110.75604	7.33000	110.69071				0.00	0	816,000,00
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>816,000,00</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>816,000,00</b>
CCT02 On 12/06/2024 Spot Bond			7.56000	112.17358	7.56000	112.10537				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			8.33000	113.26528	8.33000	113.18995			39,984,000,000,000.00	4,800,000,000	790,000,00	
<b>Total CCT03 SPOT</b>									<b>19,984,000,000,000.00</b>	<b>4,800,000,000</b>	<b>790,000,00</b>	
<b>Total For CCT03</b>									<b>19,984,000,000,000.00</b>	<b>4,800,000,000</b>	<b>790,000,00</b>	
CCT04 On 17/07/2027 Spot Bond			9.60000	103.34170	9.60000	102.16259			0.00	0		
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>		
CGR42 On 03/08/2023 Spot Bond					0.00000	100.22856				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.03238				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	100.28054				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	101.61920				0.00	0	
<b>Total CGR46 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 CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.73464				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	100.46381				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	100.49191				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	165.33897	3.14000	165.20069				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>	
CLN198 On 13/09/2021 Spot Bond			2.04000	2.04000	2.04000	164.74465				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	112.10693	4.77000	109.82700				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	103.07100				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	100.54229				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			7.06000	112.40289	7.06000	112.33933				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	114.97185	8.70700	119.54700				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.14906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN37( On 26/07/2022 Spot Bond					0.00000	100.31122				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN37( On 20/03/2024 Spot Bond					0.00000	106.10844				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37( On 20/03/2024 Spot Bond			10.98000	103.30108	10.98000	103.21111				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond			6.50000	120.15294	6.50000	117.14700				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39( On 20/09/2022 Spot Bond					0.00000	100.84891				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39( On 14/11/2022 Spot Bond					0.00000	99.95482				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN39( On 14/11/2022 Spot Bond					0.00000	99.95522				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN45( On 31/01/2022 Spot Bond			2.04000	172.25186	2.04000	172.20938				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN45( On 31/01/2025 Spot Bond			5.22000	139.33042	5.22000	139.26068				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN454 On 31/01/2025 Spot Bond			5.66000	137.34722	5.66000	137.27368				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>	
CLN456 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.93898				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>	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.33536				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.37360				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.49000	106.22763	6.49000	106.17234				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.26071				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.87867				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.03563				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>	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.89459				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>	
CLN477 On 29/11/2021 Spot Bond			100.00000	81.30181	100.00000	80.78616				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>	
CLN480 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 02/12/2021 Spot Bond					0.00000	101.38169				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			5.98500	103.00586	5.98500	102.95610				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 28/07/2022 Spot Bond			6.29000	103.05953	6.29000	103.00752				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.02943				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.99182				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.25355				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.69000	113.69933	6.69000	113.63834				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.18138				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.54431				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.57459				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.98848				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.87473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.19980				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	100.98142				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	95.16868				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	104.15144	9.96000	104.06895				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.92416	10.01000	102.84180				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	101.37395				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	101.21139	9.60000	102.26759				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	100.94747				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.19570				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.98821	9.20000	103.91198				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.05535				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	100.69578				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.11557				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	102.15317				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>	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.42301				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.94747				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.92114				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.42362				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2025 Spot Bond			9.06000	104.97962	9.06000	104.90382				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>	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.30212				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>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.28731				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>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.48120				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.42900				0.00	0	
<b>Total CLN541 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 CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.18275				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	101.58096				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			8.53000	105.84150	8.53000	105.76825				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 29/03/2025 Spot Bond			8.58000	108.36502	8.58000	108.29083				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 12/11/2025 Spot Bond			8.67000	107.81665	8.67000	107.74207				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.13453				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN553 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>	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.95344				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>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.01420				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>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.29975				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>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.53191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	120.65500				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.02983				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.47733	10.19000	102.43467				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			8.53000	108.32217	8.53000	108.24843				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.01723				0.00	295,600,000	147,800,000
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>295,600,000</b>	<b>147,800,000</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>295,600,000</b>	<b>147,800,000</b>
CLN565 On 21/02/2024 Spot Bond					0.00000	99.86565				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.08537				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.12868				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.02795				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>	
CLN571 On 12/11/2025 Spot Bond			8.76000	106.82065	8.76000	106.74601				0.00	0	270,000,000
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	<b>270,000,000</b>
CLN572 On 12/11/2025 Spot Bond					0.00000	100.01500				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	100.02811				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>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.94017				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>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.00756				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>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.40650				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>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.71033				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.01638				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.11197				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.07647				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.36943				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.08194				0.00	198,000,000	99,000,000
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>198,000,000</b>	<b>99,000,000</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>198,000,000</b>	<b>99,000,000</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	103.35632				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	101.02982				0.00	0	
<b>Total CLN587 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 CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.86572				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.88833				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.92757				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	102.75951				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.64000	143.49092	3.64000	115.54880				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.27761				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.70215				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.27761				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.99095				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.67042				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.93900				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	100.88833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.88833				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.18624				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.11809				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.01354				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	102.13846				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	100.42027				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	101.25518				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	102.72446	9.32000	102.64779				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.31842				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	101.94156				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.05539				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.21092				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.11225				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.68365				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	300,000,000	150,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	102.40502				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.48603				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	101.08192				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.24077				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.23997				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.31926				0.00	0	
<b>Total CLN622 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 CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 20/12/2024 Spot Bond					0.00000	95.76600				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>	
CLN62: On 25/01/2023 Spot Bond					0.00000	100.29218				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>	
CLN62: On 25/01/2023 Spot Bond			6.30000	104.19330	6.30000	104.14062				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>	
CLN62: On 19/08/2025 Spot Bond					0.00000	101.54387				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>	
CLN62: On 31/07/2034 Spot Bond					0.00000	89.57246				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>	
CLN62: On 31/07/2034 Spot Bond			11.90000	62.60294	11.90000	83.02478				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>	
CLN62: On 20/11/2022 Spot Bond					0.00000	101.30223				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>	
CLN63: On 19/08/2025 Spot Bond			9.23000	100.81086	9.23000	105.47840				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.53681				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2022 Spot Bond					0.00000	101.30083				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.71634				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.01569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.55392				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.24392				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.52976				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.59705				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.01313				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.67093				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.37150				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.25081				0.00	0	
<b>Total CLN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN644</b>										<b>0.00</b>	<b>0</b>	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.87152				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.24111				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.87304				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	101.52976				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	101.14209				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	101.52976				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	101.22373				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	101.52976				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	260,000,000	130,000,000
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
<b>Total For CLN655</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,000</b>
CLN656 On 20/06/2025 Spot Bond					0.00000	101.02919				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.68236				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.54279				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.47500				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
<b>Total CLN662 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 CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.26300				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	135.83400				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	101.57590				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	100.80156				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.84031				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.11447				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.66850				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.28309				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.69445				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.00322				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.21857	143.97032	4.21857	116.95162				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.21857	143.97032	4.21857	116.95237				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.72974				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.82384				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.84892				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.57738				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.76033				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.97308				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.81148				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.83457				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.29317				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.99310				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.99289				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69( On 21/12/2026 Spot Bond					0.00000	100.87055				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	100.67836				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	100.87066				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	99.91978				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 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.00610				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>	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.44897				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>	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.36434				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>	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.03547				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>	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.02513				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>	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.79668				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>	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.92517				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>	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.47909				0.00	0	
<b>Total CLN704 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 CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.58579				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.95085				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>	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.87089				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.95957				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.85021				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.68574				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.93346				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.87374				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.01220				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.85598				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.85598				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.85598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.70627				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.86505				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.68526				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.01339				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.99395				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.73660				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.78531				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.78531				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.78531				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.79973				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.79973				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.79973				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.28488				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.34525				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.99793				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.88224				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.01650				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.04888				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.94278				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.98599				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.59300				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.63040				0.00	0	
<b>Total CLN740 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 CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.50623				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>	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.88926				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.17064				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.21250				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.20301				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>	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.42975				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>	
CLN74 On 21/12/2021 Spot Bond					0.00000	100.87061				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>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.20598				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>	
CLN74 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>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.86206				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>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.63360				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.25702				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.55666				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.83494				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	100.80997				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	100.57656				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					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.21632				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.19322				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.30703				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.83500	104.10393	7.83500	104.03837				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	99.93984				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			7.89000	109.49589	7.89000	109.42646				0.00	0	13,830,000.00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,830,000.00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,830,000.00</b>
COJ08 On 22/06/2026 Spot Bond			9.80500	107.94229	9.80500	107.85763		13,334,800,000.00		1,360,000,000	340,000.00	
<b>Total COJ08 SPOT</b>								<b>13,334,800,000.00</b>		<b>1,360,000,000</b>	<b>340,000.00</b>	
<b>Total For COJ08</b>								<b>13,334,800,000.00</b>		<b>1,360,000,000</b>	<b>340,000.00</b>	
COJG0 On 09/06/2024 Spot Bond			6.41000	111.44112	6.41000	111.38350				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			7.12500	106.35133	7.12500	106.29032				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			11.59000	97.42283	11.59000	97.33291				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			10.18000	98.35954	10.18000	98.27952				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			9.49000	9.49000	9.49000	106.64115				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	0.00000				0.00	0	
<b>Total CS003 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 CS003</b>									<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.87059			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	100.78085			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	101.51876			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	99.87885			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>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.26341			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	101.03678			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	100.84545			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	100.76206			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	101.05255			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	101.99904			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	99.86407			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	100.50162			0.00	0	100,000.00

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 DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DSY03 On 21/11/2024 Spot Bond			8.93000	8.93000	8.93000	106.61880				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.30019				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	99.85227				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			6.72500	109.37969	6.72500	109.31975				0.00	0	2,473,855,90
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,473,855,90</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>2,473,855,90</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	40.65248	100.00000	40.38020				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.65248	100.00000	40.38020				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			6.16000	108.02853	6.16000	107.97423				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	99.94773	9.69000	99.86939				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.94773	9.69000	99.86939				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			11.50000	93.03149	11.50000	92.94532				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	99.94558	10.10000	99.86399				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.94558	10.10000	99.86399				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	101.11599				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	100.51073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.67943				0.00	0	1,380,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,380,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>1,380,000,00</b>
DVF22i On 24/10/2022 Spot Bond					0.00000	100.42640				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	97.93301				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	98.34036				0.00	140,000,000	70,000,00
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	96.16062				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.11605				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>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.40404				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>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.49775				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>	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.15551				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>	
DVFB2i On 31/01/2025 Spot Bond					0.00000	95.62536				0.00	0	490,000,00
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
DVFB2i On 31/01/2027 Spot Bond					0.00000	100.16405				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.02930				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	99.83337				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.69500	106.37459	5.69500	106.32590				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			6.60000	112.00612	6.60000	111.94685				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.08000	109.76887	5.08000	109.71516				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			4.99500	95.53222	4.99500	95.48612				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	135.10889	2.25000	135.07336				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.83500	146.65744	3.83500	146.60021				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.91800	132.08482	3.91800	132.03240				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.89000	128.45454	3.89000	128.40386				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			4.72000	111.75088	4.72000	111.69916				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.96500	97.62286	4.96500	97.57598				0.00	0	
<b>Total EL36 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 EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.10889	2.25000	135.07336				0.00	0	
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	
ELN001 On 06/06/2024 Spot Bond					0.00000	163.89688				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	161.27619				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.64735				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	123.62900				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	121.88201				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	113.23260				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	114.56154				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	98.89649				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>	
ELN015 On 15/04/2024 Spot Bond					0.00000	109.66965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	111.51868				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			9.25000	104.69645	9.25000	104.61931				0.00	0	18,290,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,290,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,290,000,00</b>
EMM04 On 16/05/2028 Spot Bond			10.91500	10.91500	10.91500	97.37080				0.00	0	
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	
EMM05 On 17/04/2029 Spot Bond			11.26500	11.26500	11.26500	101.61781				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			9.33000	104.40909	9.33000	103.09126				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			9.33000	9.33000	9.33000	103.98535				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			11.41500	11.41500	11.41500	76.91947				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			10.44500	10.44500	10.44500	102.35299				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			11.41500	11.41500	11.41500	96.30875				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.10193				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	100.95479				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.98221				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	100.91444				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	100.89015				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01324				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.15171				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.23026				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	100.01391				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	100.88194				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	101.02970				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	101.05873				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	100.42318				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.01752				0.00	0	200,000.00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EQT005</b>										0.00	0	200,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.21846				0.00	0	
<b>Total EQT006 SPOT</b>										0.00	0	
<b>Total For EQT006</b>										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.77428				0.00	0	
<b>Total EQT007 SPOT</b>										0.00	0	
<b>Total For EQT007</b>										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.94448				0.00	0	
<b>Total ERS3B6 SPOT</b>										0.00	0	
<b>Total For ERS3B6</b>										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.94714				0.00	0	
<b>Total ERS3B7 SPOT</b>										0.00	0	
<b>Total For ERS3B7</b>										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.94017				0.00	0	
<b>Total ERS3C6 SPOT</b>										0.00	0	
<b>Total For ERS3C6</b>										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.94660				0.00	0	
<b>Total ERS3C7 SPOT</b>										0.00	0	
<b>Total For ERS3C7</b>										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.94390				0.00	0	
<b>Total ERSA25 SPOT</b>										0.00	0	
<b>Total For ERSA25</b>										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.94804				0.00	0	
<b>Total ERSA26 SPOT</b>										0.00	0	
<b>Total For ERSA26</b>										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.94931				0.00	0	
<b>Total ERSA27 SPOT</b>										0.00	0	
<b>Total For ERSA27</b>										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.94119				0.00	0	
<b>Total ERSA28 SPOT</b>										0.00	0	
<b>Total For ERSA28</b>										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.95000	106.10195	5.95000	106.05125				0.00	0	
<b>Total ES23 SPOT</b>										0.00	0	
<b>Total For ES23</b>										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.58507	10.00000	100.50508				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<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			8.38000	100.90226	8.38000	100.83439			45,597,460,472,000.00	5,441,224,400	9,632,374,000
<b>Total ES26 SPOT</b>									<b>15,597,460,472,000.00</b>	<b>5,441,224,400</b>	<b>9,632,374,000</b>
<b>Total For ES26</b>									<b>15,597,460,472,000.00</b>	<b>5,441,224,400</b>	<b>9,632,374,000</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.90247	7.85000	102.83755			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			11.22000	78.83620	11.21000	78.81991			262,556,346,558,000.00	23,400,743,900	25,500,778,000
<b>Total ES33 SPOT</b>									<b>2,556,346,558,000.00</b>	<b>23,400,743,900</b>	<b>25,500,778,000</b>
<b>Total For ES33</b>									<b>2,556,346,558,000.00</b>	<b>23,400,743,900</b>	<b>25,500,778,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.12913	7.50000	103.06725			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			11.77000	77.41957	11.77500	77.31667			1,456,626,952,000.00	123,757,600	8,612,757,300
<b>Total ES42 SPOT</b>									<b>1,456,626,952,000.00</b>	<b>123,757,600</b>	<b>8,612,757,300</b>
<b>Total For ES42</b>									<b>1,456,626,952,000.00</b>	<b>123,757,600</b>	<b>8,612,757,300</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.60340	8.50000	102.53340			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	100.97110			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	100.08433			0.00	0	200,000,000
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.86331			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	99.90664			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	99.90330			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.95924				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	99.95715				0.00	0	200,000,00
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.23514				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	100.71551				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.86015				0.00	0	
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.12889				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.13753				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.79102				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	102.45752				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	104.13705				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	102.76550				0.00	0	
<b>Total FRB23 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 FRB23</b>									<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.69259			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	104.32726			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	101.26498			0.00	0	
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			9.03000	106.47039	9.03000	106.39333		339,528,000,000.00		37,600,000	18,800,00
<b>Total FRB27 SPOT</b>								<b>339,528,000,000.00</b>		<b>37,600,000</b>	<b>18,800,00</b>
<b>Total For FRB27</b>								<b>339,528,000,000.00</b>		<b>37,600,000</b>	<b>18,800,00</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	105.13157			0.00	0	
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>									<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.77095			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			8.24500	102.28934	8.24500	102.22163			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			1.10000	172.99336	1.10000	172.96387		55,000,000,000.00		50,000,000	25,000,00
<b>Total FRBI22 SPOT</b>								<b>55,000,000,000.00</b>		<b>50,000,000</b>	<b>25,000,00</b>
<b>Total For FRBI22</b>								<b>55,000,000,000.00</b>		<b>50,000,000</b>	<b>25,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			1.83800	318.92615	1.83800	318.85267			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			2.50500	2.50500	2.50500	152.29244			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			3.68500	201.26416	3.68500	201.18774			0.00	0	
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	107.25322			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.92000	4.92000	4.92000	215.37462				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			5.28500	91.65466	5.28500	91.60810				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			5.27500	91.40096	5.27500	91.35482				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			6.38000	6.38000	6.38000	81.94820				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			6.44000	6.44000	6.44000	81.19402				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	145.81038				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.70924				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			2.15000	172.16551	2.15000	172.12153				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			3.01000	171.49332	3.01000	171.43768				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	99.99968				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	100.94758				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.09037				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	101.70300				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.22954				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	100.35678				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	101.25546				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	100.94272				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	113.69318				0.00	0	900,000,00
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
FRC28: On 11/11/2024 Spot Bond					0.00000	100.03862				0.00	0	
<b>Total FRC284 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 FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.87038				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.65259				0.00	0	520,000,00
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>520,000,00</b>
FRC286 On 20/12/2022 Spot Bond					0.00000	100.82295				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>	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.81204				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>	
FRC290 On 14/05/2024 Spot Bond					0.00000	99.95648				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.95568				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.08682				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.07241				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.28589				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.40525				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.13042				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.10445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.93450				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.80559				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.92532				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.01477				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>	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.90463				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.00106				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.23248				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	100.91378				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	101.01457				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.03776				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	100.93524				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC325 On 02/04/2024 Spot Bond					0.00000	100.62473				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>	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.91515				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>	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.61569				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>	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.14878				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>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.10330				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	100.43466				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.78905				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 13/09/2021 Spot Bond					0.00000	102.32883				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 25/04/2023 Spot Bond					0.00000	102.76563				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 07/12/2023 Spot Bond					0.00000	101.50373				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 20/02/2024 Spot Bond					0.00000	101.75138				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>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.19907				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 17/08/2021 Spot Bond					0.00000	99.95017				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>	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.84172				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.46608				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.08932				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.19798				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.26170				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.24845				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>	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.22595				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.26384				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.64797				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.25222				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2021 Spot Bond					0.00000	100.70593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.25260				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.24679				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.24984				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.18221				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.24682				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.24075				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>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.23773				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>	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.67821				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.02390				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.47825				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.55740				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC366 On 20/06/2026 Spot Bond					0.00000	101.36650				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	101.03599				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	101.17533				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	100.79565				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	102.35601				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.36302				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.32687				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.32541				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.60368				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.36328				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			928,500,000,000.00	9,285,000,000	9,285,000,000	
<b>Total FRC376 SPOT</b>									<b>928,500,000,000.00</b>	<b>9,285,000,000</b>	<b>9,285,000,000</b>	
<b>Total For FRC376</b>									<b>928,500,000,000.00</b>	<b>9,285,000,000</b>	<b>9,285,000,000</b>	
FRC377 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			928,500,000,000.00	9,285,000,000	9,285,000,000	
<b>Total FRC377 SPOT</b>									<b>928,500,000,000.00</b>	<b>9,285,000,000</b>	<b>9,285,000,000</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 FRC377</b>									18,500,000,000,000.00	9,285,000,000	9,285,000,000
FRC66 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	171.61209			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			2.73000	2.73000	2.73000	171.65974			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			2.71000	2.71000	2.71000	171.67562			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			4.48000	102.36792	4.48000	102.32271			0.00	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.84500	109.73147	4.84500	109.67982			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	100.40538			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>	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.89635			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	101.47527			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	101.22038			0.00	0	
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.70645			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	103.77670			0.00	0	
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.74081			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.59062				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	100.74608				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	100.85623				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	100.75879				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			4.46300	4.46300	4.46300	96.56638				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			4.81500	4.81500	4.81500	110.10525				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.82215				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.29058				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.95500	108.18847	4.95500	108.13660				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.77000	218.61521	4.77000	218.51315				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.09500	106.26192	5.09500	106.20980				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	217.88107				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>	
FRS114 On 31/01/2025 Spot Bond			3.37000	148.04388	3.37000	147.99162				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>	
FRS115 On 31/01/2038 Spot Bond			3.70500	127.36284	3.70500	127.31448				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>	
FRS119 On 31/01/2038 Spot Bond			4.89500	109.02687	4.89500	108.97512				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>	
FRS120 On 07/12/2033 Spot Bond			4.92000	215.47781	4.92000	215.37462				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			4.97000	214.44407	4.97000	214.34054				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			2.90000	120.57580	2.90000	150.31062				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.00000	213.82669	5.00000	213.72294				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.09500	106.26192	5.09500	106.20980				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/03/2028 Spot Bond			4.37500	193.21317	4.37500	193.12908				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.84500	96.61490	5.84500	96.56175				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.26500	194.47153	4.26500	194.38862				0.00	0	
<b>Total FRS129 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 FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/03/2028 Spot Bond			4.32500	193.78400	4.32500	193.70044				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			5.51000	203.65256	5.51000	203.54548				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.79500	97.22429	5.79500	97.17121				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.09500	5.09500	5.09500	106.20980				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>	
FRS13 On 31/01/2038 Spot Bond			5.07500	106.53462	5.07500	106.48254				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>	
FRS13 On 31/03/2028 Spot Bond			4.13500	195.97085	4.13500	195.88935				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>	
FRS13 On 07/12/2033 Spot Bond			5.28000	208.16675	5.28000	208.06111				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			4.26500	194.47153	4.26500	194.38862				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			4.26500	194.47153	4.26500	194.38862				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			3.66600	201.49126	3.66600	201.41503				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			3.67000	146.58852	3.67000	146.53327				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			1.85000	172.40123	1.85000	172.36135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			4.61500	190.49997	4.61500	190.41340				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			4.65500	190.05204	4.65500	189.96508				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			3.64000	146.73331	3.64000	146.67835				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.13000	196.02879	4.13000	195.94733				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			4.66500	4.66500	4.66500	189.85318				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.39013				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.82306				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>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.42161				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>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.46336				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>	
FRS172 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>	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.88072				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	100.78064				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>	
FRS183 On 04/10/2021 Spot Bond					0.00000	174.34555				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>	
FRS184 On 16/11/2023 Spot Bond					0.00000	195.49629				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.64229				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>	
FRS187 On 23/01/2024 Spot Bond					0.00000	177.36100				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>	
FRS194 On 19/06/2026 Spot Bond					0.00000	32.24080				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>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.11269				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.12889				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	100.01440				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	101.22128				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	100.47628				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.27537				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>	
FRS209 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>	
FRS213 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>	
FRS217 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>	
FRS218 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>	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.72615				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>	
FRS220 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>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.09157				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>	
FRS222 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>	
FRS223 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>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.84172				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.37701				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	99.95415				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond					0.00000	102.42685				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>	
FRS237 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>	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.28211				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>	
FRS239 On 23/10/2025 Spot Bond					0.00000	116.22208				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24( On 31/03/2032 Spot Bond					0.00000	102.04150				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	101.82387				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	79.78560				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	101.64764				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	111.05410				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	100.55273				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 19/01/2024 Spot Bond					0.00000	100.63626				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 31/01/2022 Spot Bond					0.00000	100.18221				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25( On 31/01/2022 Spot Bond					0.00000	100.18259				0.00	0	
<b>Total FRS252 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 FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	99.86668				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.18146				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.00628				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	107.65574				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	101.60138				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.17009				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	101.45058				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS264 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>	
FRS265 On 31/03/2032 Spot Bond					0.00000	100.80698				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>	
FRS266 On 22/06/2026 Spot Bond					0.00000	107.69618				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>	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.81301				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>	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond					0.00000	105.56074				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>	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.02000				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>	
FRS271 On 21/07/2022 Spot Bond					0.00000	100.85677				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>	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.39520				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			1.93000	1.93000	1.93000	318.21603				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			1.67000	320.08875	1.67000	320.01938				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			1.67000	1.67000	1.67000	320.01938			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			1.09000	173.00128	1.09000	172.97195			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			1.09000	173.00128	1.09000	172.97195			0.00	0	
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.14010			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			4.79500	101.76860	4.79500	101.72110			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			4.29000	72.44059	4.29000	110.96246			0.00	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	150.85949			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			3.07000	3.07000	3.07000	149.46697			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			2.73000	2.73000	2.73000	312.74723			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			5.07000	5.07000	5.07000	107.43605			0.00	0	
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			6.34000	114.95618	6.34000	114.89738		11,996,548,000,000.00	1,892,200,000	486,100,000	
<b>Total FRX24 SPOT</b>								<b>11,996,548,000,000.00</b>	<b>1,892,200,000</b>	<b>486,100,000</b>	
<b>Total For FRX24</b>								<b>11,996,548,000,000.00</b>	<b>1,892,200,000</b>	<b>486,100,000</b>	
FRX25 On 26/07/2025 Spot Bond			6.63000	111.21985	6.63000	111.16073			0.00	0	
<b>Total FRX25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.17000	113.38909	7.17000	113.32364			453,146,151,000.00	63,200,300	1,238,232,70
<b>Total FRX26 SPOT</b>									<b>453,146,151,000.00</b>	<b>63,200,300</b>	<b>1,238,232,70</b>
<b>Total For FRX26</b>									<b>453,146,151,000.00</b>	<b>63,200,300</b>	<b>1,238,232,70</b>
FRX27 On 07/03/2027 Spot Bond			7.30000	117.49155	7.30000	117.42290			14,892,000,000,000.00	2,040,000,000	510,000,00
<b>Total FRX27 SPOT</b>									<b>14,892,000,000,000.00</b>	<b>2,040,000,000</b>	<b>510,000,00</b>
<b>Total For FRX27</b>									<b>14,892,000,000,000.00</b>	<b>2,040,000,000</b>	<b>510,000,00</b>
FRX28 On 26/07/2028 Spot Bond			7.84000	112.59886	7.84000	112.52829			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	107.56794	8.54500	107.49459			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			8.82500	104.15703	8.82500	108.82346			0.00	0	
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.09500	113.52191	9.09500	113.43918			0.00	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.57500	80.46397	10.57500	80.39602			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	101.02947			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	101.43549			0.00	0	
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.18240			0.00	0	
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.12422			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	101.16376			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.17539				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	99.70047				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.98866				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.13683				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.18590				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.13987				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.19994				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	101.68005				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			3.63000	113.42059	3.63000	113.37801				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.71763				0.00	0	1,130,000.00
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,130,000.00</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>1,130,000.00</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	100.96351				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	100.53642			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			6.14000	111.36853	6.14000	111.31334			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	101.32807			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	101.33544			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			8.98000	105.42493	8.98000	105.34905		21,372,400,000,000.00	2,380,000,000	1,190,000,000	
<b>Total GRT21 SPOT</b>								<b>21,372,400,000,000.00</b>	<b>2,380,000,000</b>	<b>1,190,000,000</b>	
<b>Total For GRT21</b>								<b>21,372,400,000,000.00</b>	<b>2,380,000,000</b>	<b>1,190,000,000</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.44691			0.00	0	
<b>Total GRT22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>									<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.37481			0.00	0	
<b>Total GRT23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>									<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00935			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	101.25504			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	101.79849			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	99.52523			0.00	0	
<b>Total GRT27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>									<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.84999			0.00	0	
<b>Total GRT28 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.56034				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	99.40764				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.08285				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	99.99230				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	97.77905				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.96208				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	98.15570				0.00	0	100,000,00
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.65158				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.16544				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	98.93788				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.14612				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	99.90484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.86301				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.32614				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	100.35237				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	101.78317				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	100.93288				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.41021				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	102.43773				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	100.58557				0.00	0	
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.10766				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.12114				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.01116				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	99.13871				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.17995				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.60603				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.12971				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.00277				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.00245				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	100.69590				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	100.65389				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.64197				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			2.27000	315.96103	2.27000	315.87713				0.00	0	900,000,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.62000	2.62000	2.62000	321.25116				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			9.92500	107.41629	9.92500	107.33010				0.00	0	1,000,000,00
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For HWAY30</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
HWAY3 On 28/02/2033 Spot Bond			4.81000	78.56136	4.81000	102.01491			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			11.24000	86.98049	11.24000	86.90298		70,061,201,720,000.00	6,233,203,000	13,897,500,00	
<b>Total HWAY34 SPOT</b>								<b>70,061,201,720,000.00</b>	<b>6,233,203,000</b>	<b>13,897,500,00</b>	
<b>Total For HWAY34</b>								<b>70,061,201,720,000.00</b>	<b>6,233,203,000</b>	<b>13,897,500,00</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.58444	100.00000	9.52128		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			11.27500	86.31782	11.27500	86.24067		0.00	0	8,990,000,00	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>8,990,000,00</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>8,990,000,00</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.58306	100.00000	9.51991		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	100.62130		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	100.37792		0.00	0		
<b>Total HWF12 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For HWF12</b>								<b>0.00</b>	<b>0</b>		
HWF13 On 28/11/2022 Spot Bond					0.00000	101.09341		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			2.24000	153.67942	2.22000	153.74132		354,974,439,232,000.00	158,470,731,800	393,422,268,90	
<b>Total I2025 SPOT</b>								<b>354,974,439,232,000.00</b>	<b>158,470,731,800</b>	<b>393,422,268,90</b>	
<b>Total For I2025</b>								<b>354,974,439,232,000.00</b>	<b>158,470,731,800</b>	<b>393,422,268,90</b>	
I2029 On 31/03/2029 Spot Bond			3.17000	113.87633	3.16000	113.91700		65,251,658,181,000.00	20,584,119,300	235,419,554,50	
<b>Total I2029 SPOT</b>								<b>65,251,658,181,000.00</b>	<b>20,584,119,300</b>	<b>235,419,554,50</b>	
<b>Total For I2029</b>								<b>65,251,658,181,000.00</b>	<b>20,584,119,300</b>	<b>235,419,554,50</b>	
I2033 On 28/02/2033 Spot Bond			3.99000	107.47094	3.98000	107.53484		667,714,114,242,000.00	167,346,895,800	227,604,840,60	
<b>Total I2033 SPOT</b>								<b>667,714,114,242,000.00</b>	<b>167,346,895,800</b>	<b>227,604,840,60</b>	
<b>Total For I2033</b>								<b>667,714,114,242,000.00</b>	<b>167,346,895,800</b>	<b>227,604,840,60</b>	
I2038 On 31/01/2038 Spot Bond			4.19500	119.40233	4.19500	119.35232		278,600,816,308,500.00	66,412,590,300	343,833,873,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2038 SPOT</b>										<b>8,600,816,308,500.00</b>	<b>66,412,590,300</b>	<b>343,833,873,80</b>
<b>Total For I2038</b>										<b>8,600,816,308,500.00</b>	<b>66,412,590,300</b>	<b>343,833,873,80</b>
I2046 On 31/03/2046 Spot Bond			4.28500	107.87459	4.28500	107.82841				523,474,364,872,000.00	122,164,379,200	349,245,222,90
<b>Total I2046 SPOT</b>										<b>3,474,364,872,000.00</b>	<b>122,164,379,200</b>	<b>349,245,222,90</b>
<b>Total For I2046</b>										<b>3,474,364,872,000.00</b>	<b>122,164,379,200</b>	<b>349,245,222,90</b>
I2050 On 31/12/2050 Spot Bond			4.27500	109.45241	4.27500	109.40587				108,483,194,295,000.00	25,376,185,800	372,218,424,80
<b>Total I2050 SPOT</b>										<b>18,483,194,295,000.00</b>	<b>25,376,185,800</b>	<b>372,218,424,80</b>
<b>Total For I2050</b>										<b>18,483,194,295,000.00</b>	<b>25,376,185,800</b>	<b>372,218,424,80</b>
IBL101 On 24/05/2022 Spot Bond			6.00500	6.00500	6.00500	104.28638				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	101.66435				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			2.39000	315.14356	2.39000	315.05684				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	99.94298				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	99.86896				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.96121				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	100.17441				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	99.96123				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	100.46181				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL129 On 30/05/2022 Spot Bond					0.00000	101.09840				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	100.44819				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.01374				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	100.94336				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	100.49984				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	99.86017				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	99.86969				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.04736				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.98173				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	99.91329				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	99.91373				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	100.82008				0.00	0	
<b>Total IBL145 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 IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.62393				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	101.00209				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	101.04583				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.84739				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	99.92777				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	100.31810				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	100.29090				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.30019				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	100.02823				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.09032				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	101.47423				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	100.42621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.44105				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>	
IBL166 On 12/08/2021 Spot Bond					0.00000	0.00000				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	99.93815				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	99.93588				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	99.92157				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	101.08199				0.00	0	
<b>Total IBL171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL171</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.34696				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	100.35879				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			1.17000	1.17000	1.17000	172.90746				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			6.65000	108.15932	6.65000	108.10071				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.44000	172.72443	1.44000	172.69021				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.08000	108.28865	5.08000	108.24437				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	100.99543				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	102.01740				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			8.23000	105.87588	8.23000	105.80630				0.00	0	1,390,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,390,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>1,390,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			9.81500	111.31507	9.81500	111.52904				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	101.00958				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.95000	109.77432	8.95000	109.69556				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.39443				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.01257				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	98.91257				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	98.52710				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01395				0.00	0	
<b>Total IDCG17 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 IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.83283				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.47909				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>	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.78149				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.34961				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.33364				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.87823				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			7.68000	104.57236	7.68000	104.50779				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	100.72731				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	101.46760				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	104.35519				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	103.12738				0.00	0	100,000.00

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 INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	101.13084				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.16880				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	102.43326				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	100.88576				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	100.78379				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.79795				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	100.63921				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.15857				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.12233				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	100.44023				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01394				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01455				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	100.72411				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.19991				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	100.66521				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	100.90647				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.03479				0.00	0	
<b>Total IPFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC35</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.81191				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.10788	2.75000	100.08555				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			5.02500	185.96561	5.02500	185.87500				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	102.85825				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	101.12268				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			3.59000	3.59000	3.59000	170.97954				0.00	0	
<b>Total IV039 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 IV039</b>										<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	101.40719				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			8.02000	104.97015	8.02000	104.90167				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	100.53843				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			8.02500	8.02500	8.02500	103.96421				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	100.24172				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.04500	172.24794	2.04500	172.20539			15,991,900,000,000.00	7,820,000,000	3,910,000,000	
<b>Total IV045 SPOT</b>									<b>15,991,900,000,000.00</b>	<b>7,820,000,000</b>	<b>3,910,000,000</b>	
<b>Total For IV045</b>									<b>15,991,900,000,000.00</b>	<b>7,820,000,000</b>	<b>3,910,000,000</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	103.17729				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	103.71770				0.00	0	
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>										<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.92500	187.05999	4.92500	186.97036				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			6.50500	103.33733	6.50500	103.28319				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	100.98837				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	99.94946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.99272				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>	
IVC136 On 22/08/2021 Spot Bond					0.00000	99.86833				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	101.23325				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	100.15832				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.06846				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	101.48025				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	101.53777				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	100.76958				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.16951				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.14485				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.21279				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.14921				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	100.90138				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	100.76497				0.00	0	
<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	101.02797				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	100.77579				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	100.58417				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.02513				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	0.00000				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	100.96773				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	100.82140				0.00	0	
<b>Total IVC184 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 IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.11800	7.40000	101.05779				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	101.21782				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	101.23057				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	99.94137				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.89191				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	100.30928	7.23000	100.25122				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	100.63588				0.00	0	
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.24000	102.58084	7.24000	102.31428				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>	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	99.90147				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			4.00000	4.00000	4.00000	99.82496				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			4.00000	4.00000	4.00000	99.74858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.66415				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	99.58610				0.00	0	
<b>Total IVZ059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ059</b>										<b>0.00</b>	<b>0</b>	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.50818				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			4.10000	4.10000	4.10000	99.45260				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	99.34487				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	99.18802				0.00	0	
<b>Total IVZ063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ063</b>										<b>0.00</b>	<b>0</b>	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
<b>Total IVZ064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ064</b>										<b>0.00</b>	<b>0</b>	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
<b>Total IVZ065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ065</b>										<b>0.00</b>	<b>0</b>	
IVZ066 On 11/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ066</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.02210				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP007 On 26/10/2021 Spot Bond			5.99000	103.90334	5.99000	103.85280				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	101.89698				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	101.34565				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.37577				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.08646				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.29576				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.85578				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.60385				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.25070				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>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.01850				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.77000	126.20102	8.77000	126.11274				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	99.63918				0.00	0	
<b>Total LBK15 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 LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.42468				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			6.97000	104.40858	6.97000	104.34996				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	96.99496				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			8.99000	107.07382	8.99000	106.99666				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>	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.50989				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			12.01500	96.05528	12.01500	95.96396				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			10.04000	101.30439	10.04000	101.22308				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	99.96758				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	94.19196				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	100.01597				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	100.65057				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	95.79903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	95.38790				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	87.79302				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	101.44161				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			6.50000	107.70085	6.50000	107.64439				0.00	0	
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.73408				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	102.03424				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.94953				0.00	140,000,000	70,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.92196				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.11297				0.00	90,000,000	90,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>90,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>90,000,000</b>	<b>90,000,00</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	99.99933				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.54200				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.90425				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	99.90140				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	99.95906				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	101.15025				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	100.94256				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.74193				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>	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.95688				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.95307				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.94604				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.00924				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	100.81823				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.87231				0.00	0	
<b>Total MBP040 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 MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.23556				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.66718				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>	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.02390				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.30147				0.00	0	2,600,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	101.05494				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	100.61196				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	100.62449				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.19783				0.00	100,000,000	750,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>750,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>100,000,000</b>	<b>750,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.10675				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	100.60323				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			7.68000	7.68000	7.68000	112.29018				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			5.84000	104.87398	5.84000	104.82477				0.00	0	1,050,000,00



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 MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.73962				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.85014				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.05347				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.33000	105.73580	8.33000	105.66509				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	101.02561				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			8.58000	99.93829	8.58000	99.87890			343,200,000,000.00		40,000,000	20,000,00
<b>Total MML04 SPOT</b>									<b>343,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
<b>Total For MML04</b>									<b>343,200,000,000.00</b>		<b>40,000,000</b>	<b>20,000,00</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	101.20933				0.00	6,630,000,000	3,315,000,00
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>6,630,000,000</b>	<b>3,315,000,00</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>6,630,000,000</b>	<b>3,315,000,00</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.35049				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.81090				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.46258				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	99.32743				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01234			0.00	0	
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>									<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01393			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	100.87725			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	101.22331			0.00	0	
<b>Total MTN17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>									<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.35336			0.00	0	
<b>Total MTN18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>									<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.00053			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	100.83540			0.00	70,000,000	70,000,000
<b>Total MTN20 SPOT</b>									<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
<b>Total For MTN20</b>									<b>0.00</b>	<b>70,000,000</b>	<b>70,000,000</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	101.92720			0.00	0	
<b>Total MTN21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>									<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.25941			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			8.28000	100.36055	8.28000	100.29418			3,302,064,000,000.00	398,800,000	199,400,000
<b>Total MTN23 SPOT</b>									<b>3,302,064,000,000.00</b>	<b>398,800,000</b>	<b>199,400,000</b>
<b>Total For MTN23</b>									<b>3,302,064,000,000.00</b>	<b>398,800,000</b>	<b>199,400,000</b>
MTN24 On 29/01/2026 Spot Bond					0.00000	100.27961			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	100.85705			0.00	0	
<b>Total MTN25 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.92791				0.00	0	100,000,00
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	100.76021				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	100.59505				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>	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.85618				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>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.85618				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>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.84539				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>	
MWAR0 On 22/02/2024 Spot Bond					0.00000	99.84532				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	101.33504				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	100.85617				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	101.10134				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	104.69356				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	100.74497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.95708				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.13721				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.30272				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			6.24000	104.39015	6.24000	104.33788			18,720,000,000.00	3,000,000	3,000,000	
<b>Total NAM01 SPOT</b>									<b>18,720,000,000.00</b>	<b>3,000,000</b>	<b>3,000,000</b>	
<b>Total For NAM01</b>									<b>18,720,000,000.00</b>	<b>3,000,000</b>	<b>3,000,000</b>	
NAM03 On 01/08/2023 Spot Bond			6.59000	106.68550	6.59000	106.62913			0.00	0	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.21000	105.50333	9.21000	105.42591			0.00	0	0	
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.39467			0.00	0	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.32412			0.00	0	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.20346			0.00	0	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.47774			0.00	0	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.25220			0.00	0	0	
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG06 On 29/07/2028 Spot Bond					0.00000	100.21475				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			6.15500	112.40182	6.15500	112.34629				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			5.45500	101.67500	5.45500	101.63061				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			6.55000	108.98651	6.55000	108.92926		8,646,000,000,000.00		1,320,000,000	330,000,000	
<b>Total NBK16A SPOT</b>								<b>8,646,000,000,000.00</b>		<b>1,320,000,000</b>	<b>330,000,000</b>	
<b>Total For NBK16A</b>								<b>8,646,000,000,000.00</b>		<b>1,320,000,000</b>	<b>330,000,000</b>	
NBK17 On 22/04/2026 Spot Bond			7.80000	111.43267	7.80000	111.36281		156,000,000,000.00		20,000,000	20,000,000	
<b>Total NBK17A SPOT</b>								<b>156,000,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>	
<b>Total For NBK17A</b>								<b>156,000,000,000.00</b>		<b>20,000,000</b>	<b>20,000,000</b>	
NBK19 On 01/06/2022 Spot Bond			5.98500	104.77241	5.98500	104.72179				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.11500	115.11377	7.11500	115.04782				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			8.14500	112.24339	8.14500	112.17036				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			5.08000	108.42781	5.08000	108.38348				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			6.81500	116.65934	6.81500	116.59563				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			7.85500	117.61867	7.85500	117.54483				0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.02645				0.00	0	
<b>Total NBK24B 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 NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			5.56500	5.56500	5.56500	107.17111			0.00	0	
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.36756			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	35.15070	100.00000	34.91910			0.00	0	
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.06743			0.00	0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	
NBK27 On 10/05/2026 Spot Bond			8.04000	114.98854	8.04000	114.91467		11,577,600,000.00	1,440,000,000	360,000,000	
<b>Total NBK27A SPOT</b>								<b>11,577,600,000.00</b>	<b>1,440,000,000</b>	<b>360,000,000</b>	
<b>Total For NBK27A</b>								<b>11,577,600,000.00</b>	<b>1,440,000,000</b>	<b>360,000,000</b>	
NBK28 On 02/08/2023 Spot Bond			5.52000	108.61778	5.52000	108.56957			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			7.22500	113.89246	7.22500	113.82658			0.00	0	
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			5.94000	108.31796	5.94000	113.06001			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			5.61500	110.37000	5.61500	110.32019			0.00	0	
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.39115			0.00	0	
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.82068			0.00	400,000,000	200,000,000
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	103.87592			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.00500	10.00500	10.00500	73.64442				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.18093				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.70562				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.98868				0.00	0	200,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.71963				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.90879				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.27789				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.03883				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	100.66137				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	100.97554				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	101.35779				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK52I On 21/02/2024 Spot Bond					0.00000	101.63157				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	101.76854				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	101.92533				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	100.26439				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.15580				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	100.24330				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	99.56929				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	101.23092				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.50844				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.16968				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	100.39540				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	100.42675				0.00	0	
<b>Total NBKB64 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 NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.84174				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			9.17500	107.65915	9.17500	107.58045				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.83452				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			9.21000	107.12505	9.21000	107.04644				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	100.84174				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	100.85316				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	100.86759				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	100.84308				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	100.84308				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NEDT1: On 26/11/2021 Spot Bond					0.00000	103.18414				0.00	80,000,000	40,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</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
NGL01 On 22/09/2021 Spot Bond					0.00000	101.37502				0.00	0	
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	
NGL01G On 01/07/2025 Spot Bond					0.00000	101.41136				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	102.61192				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	101.72982				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.11960				0.00	200,000,000	100,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.37528				0.00	20,000,000	10,000,000
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.34300				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	101.93401				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	105.92564				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	100.93935				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>	
NGLT1A On 01/07/2022 Spot Bond					0.00000	103.94421				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>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.84234				0.00	0	
<b>Total NGLT1B 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 NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.24102				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	104.07493				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	102.40020				0.00	0	100,000,00
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	103.19512				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	103.87429				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	104.53903				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	101.26916				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.04355				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	101.66606				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	103.20605				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.34623				0.00	2,320,000,000	1,160,000,00
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>2,320,000,000</b>	<b>1,160,000,00</b>
<b>Total For NHM012</b>										<b>0.00</b>	<b>2,320,000,000</b>	<b>1,160,000,00</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	100.01887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.15981				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.04083				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	104.48190				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.66609				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	101.63597				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			4.97000	4.97000	4.97000	214.34054				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			3.63500	3.63500	3.63500	201.78653				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			2.97500	2.97500	2.97500	149.93774				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			3.45500	3.45500	3.45500	111.60658				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.94500	4.94500	4.94500	108.27581				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.41752				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	199.45591	3.45000	199.38395				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			2.88000	2.88000	2.88000	150.41024				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			3.28000	3.28000	3.28000	206.09711				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.42500	204.39719	3.42500	204.32383				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			5.06000	106.73970	5.06000	106.68763				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	102.47269				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	100.97694				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	98.49409				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	134.60025				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.26475				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.30579				0.00	0	
<b>Total NN023 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 NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.99089				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	101.24626				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.48109				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.51446				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	124.94396				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	101.02143				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	99.85342				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	101.46538				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	146.11904				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	99.99999				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	145.90758				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	146.24998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.92619				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	129.27030				0.00	0	
<b>Total NN051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN051</b>										<b>0.00</b>	<b>0</b>	
NN054 On 04/08/2027 Spot Bond					0.00000	99.59970				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	100.48791				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	97.73763				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	99.44187				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	100.97531				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	102.24680				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	102.57204				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	99.61284				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	99.27337				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 12/06/2025 Spot Bond					0.00000	103.27974				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.67000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.98000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	123.68000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.25000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	121.93621				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.35594				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	99.93789				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.46394				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/04/2022 Spot Bond					0.00000	108.33171				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.35594				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	108.31726				0.00	0	
<b>Total NNF031 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 NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 17/08/2021 Spot Bond					0.00000	99.94825				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>	
NNF03: On 19/08/2021 Spot Bond					0.00000	101.05203				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>	
NNF03: On 25/08/2021 Spot Bond					0.00000	101.07981				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	101.07981				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	100.97463				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	100.75114				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	100.61272				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	132.44273				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	100.30360				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	100.30360				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	94.46608				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	101.22973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF043 On 29/10/2021 Spot Bond					0.00000	101.20356				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>	
NNF044 On 29/10/2021 Spot Bond					0.00000	100.18451				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF045 On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF046 On 05/11/2021 Spot Bond					0.00000	101.13685				0.00	0	
<b>Total NNF047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF047</b>										<b>0.00</b>	<b>0</b>	
NNF047 On 05/05/2022 Spot Bond					0.00000	100.10345				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.08985				0.00	0	
<b>Total NNF049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF049</b>										<b>0.00</b>	<b>0</b>	
NNF049 On 12/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000.00
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000.00</b>
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000.00</b>
NNF050 On 12/09/2024 Spot Bond					0.00000	109.48018				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>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	132.32282				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>	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.74938				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>	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	101.23085				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.23314				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	101.14679				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	100.93652				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	112.00644				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	101.32180				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	101.26631				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.03614				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	114.18281				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.06934				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			6.66000	109.94992	6.66000	109.89121				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			2.55000	200.15383	2.55000	200.09614				0.00	0	380,402,50
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,402,50</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>380,402,50</b>
NRA02' On 30/11/2028 Spot Bond			9.43000	117.17093	9.43000	117.08247				0.00	0	500,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
NRA028 On 30/11/2028 Spot Bond			100.00000	14.76645	100.00000	14.66862				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.09500				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.97987				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	100.97728				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	100.82263				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	100.84272				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	100.85410				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.81773				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	100.98275				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	101.34000				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.80570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.55890				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			5.83000	106.77301	5.83000	106.72299				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			7.43100	115.38475	7.43100	115.31614				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.05500	109.56727	6.05500	109.51400				0.00	0	342,000,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>342,000,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>342,000,00</b>
OML10 On 14/09/2025 Spot Bond			7.76000	117.11563	7.76000	117.04297			15,520,000,000,000.00	2,000,000,000	1,220,000,00	
<b>Total OML10 SPOT</b>									<b>15,520,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,220,000,00</b>	
<b>Total For OML10</b>									<b>15,520,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,220,000,00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	100.83923				0.00	0	100,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	101.41452				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.26686				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	101.24892				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	100.36895				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.16260				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM51 On 28/02/2022 Spot Bond					0.00000	101.17755				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	100.53748				0.00	0	100,000,00
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	101.13544				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	101.28001				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	101.44277				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	101.46602				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	101.48927				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			7.43500	114.90867	7.43000	114.86349			506,636,607,002,500.00	3,161,618,911,500	1,195,650,565,70	
<b>Total R186 SPOT</b>									<b>16,636,607,002,500.00</b>	<b>161,618,911,500</b>	<b>195,650,565,70</b>	
<b>Total For R186</b>									<b>16,636,607,002,500.00</b>	<b>161,618,911,500</b>	<b>195,650,565,70</b>	
R197 On 07/12/2023 Spot Bond			1.34500	322.35311	1.32000	322.46738			33,837,755,059,000.00	25,158,182,200	34,293,576,00	
<b>Total R197 SPOT</b>									<b>13,837,755,059,000.00</b>	<b>25,158,182,200</b>	<b>34,293,576,00</b>	
<b>Total For R197</b>									<b>13,837,755,059,000.00</b>	<b>25,158,182,200</b>	<b>34,293,576,00</b>	
R202 On 07/12/2033 Spot Bond			3.97000	236.30450	3.97000	236.20935			47,669,226,346,000.00	12,007,361,800	145,271,734,60	
<b>Total R202 SPOT</b>									<b>17,669,226,346,000.00</b>	<b>12,007,361,800</b>	<b>145,271,734,60</b>	
<b>Total For R202</b>									<b>17,669,226,346,000.00</b>	<b>12,007,361,800</b>	<b>145,271,734,60</b>	
R203 On 28/02/2023 Spot Bond			5.00000	107.58525	4.99000	107.55708			998,763,697,500,000.00	199,752,739,500	1,051,197,370,70	
<b>Total R203 SPOT</b>									<b>18,763,697,500,000.00</b>	<b>199,752,739,500</b>	<b>1,051,197,370,70</b>	
<b>Total For R203</b>									<b>18,763,697,500,000.00</b>	<b>199,752,739,500</b>	<b>1,051,197,370,70</b>	
R2030 On 31/01/2030 Spot Bond			8.95500	94.76047	8.94500	94.74920			169,486,032,640,500.00	1,023,951,539,100	1,819,492,812,60	
<b>Total R2030 SPOT</b>									<b>19,486,032,640,500.00</b>	<b>1,023,951,539,100</b>	<b>1,819,492,812,60</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total For R2030</b>									<b>9,486,032,640,500.00</b>	<b>023,951,539,100</b>	<b>319,492,812,60</b>
R2032 On 31/03/2032 Spot Bond			9.66500	93.82363	9.66500	93.75107			097,288,292,875,500.00	1,355,125,534,700	1,757,700,669,00
<b>Total R2032 SPOT</b>									<b>17,288,292,875,500.00</b>	<b>355,125,534,700</b>	<b>757,700,669,00</b>
<b>Total For R2032</b>									<b>17,288,292,875,500.00</b>	<b>355,125,534,700</b>	<b>757,700,669,00</b>
R2035 On 28/02/2035 Spot Bond			10.26500	94.01750	10.26500	93.94080			333,742,265,829,500.00	909,278,350,300	1,406,049,534,70
<b>Total R2035 SPOT</b>									<b>13,742,265,829,500.00</b>	<b>909,278,350,300</b>	<b>406,049,534,70</b>
<b>Total For R2035</b>									<b>13,742,265,829,500.00</b>	<b>909,278,350,300</b>	<b>406,049,534,70</b>
R2037 On 31/01/2037 Spot Bond			10.53500	84.99574	10.53000	84.95802			673,709,415,737,500.00	918,244,842,500	1,652,050,101,60
<b>Total R2037 SPOT</b>									<b>3,709,415,737,500.00</b>	<b>918,244,842,500</b>	<b>652,050,101,60</b>
<b>Total For R2037</b>									<b>3,709,415,737,500.00</b>	<b>918,244,842,500</b>	<b>652,050,101,60</b>
R2040 On 31/01/2040 Spot Bond			10.68000	86.95716	10.67500	86.91915			878,361,104,356,000.00	269,509,466,700	1,144,013,621,30
<b>Total R2040 SPOT</b>									<b>8,361,104,356,000.00</b>	<b>269,509,466,700</b>	<b>144,013,621,30</b>
<b>Total For R2040</b>									<b>8,361,104,356,000.00</b>	<b>269,509,466,700</b>	<b>144,013,621,30</b>
R2044 On 31/01/2044 Spot Bond			10.75500	83.50239	10.74500	83.50340			128,827,328,674,500.00	848,798,449,900	1,370,015,905,40
<b>Total R2044 SPOT</b>									<b>8,827,328,674,500.00</b>	<b>848,798,449,900</b>	<b>370,015,905,40</b>
<b>Total For R2044</b>									<b>8,827,328,674,500.00</b>	<b>848,798,449,900</b>	<b>370,015,905,40</b>
R2048 On 28/02/2048 Spot Bond			10.67500	87.11807	10.67000	87.08166			032,410,973,455,000.00	1,314,511,566,600	5,411,187,882,70
<b>Total R2048 SPOT</b>									<b>12,410,973,455,000.00</b>	<b>314,511,566,600</b>	<b>411,187,882,70</b>
<b>Total For R2048</b>									<b>12,410,973,455,000.00</b>	<b>314,511,566,600</b>	<b>411,187,882,70</b>
R209 On 31/03/2036 Spot Bond			10.27000	72.24858	10.26000	72.24750			943,469,789,910,000.00	1,552,431,333,000	964,600,286,30
<b>Total R209 SPOT</b>									<b>13,469,789,910,000.00</b>	<b>552,431,333,000</b>	<b>364,600,286,30</b>
<b>Total For R209</b>									<b>13,469,789,910,000.00</b>	<b>552,431,333,000</b>	<b>364,600,286,30</b>
R210 On 31/03/2028 Spot Bond			2.92000	210.64342	2.92500	210.51345			40,290,334,032,000.00	13,798,059,600	70,593,284,60
<b>Total R210 SPOT</b>									<b>10,290,334,032,000.00</b>	<b>13,798,059,600</b>	<b>70,593,284,60</b>
<b>Total For R210</b>									<b>10,290,334,032,000.00</b>	<b>13,798,059,600</b>	<b>70,593,284,60</b>
R212 On 31/01/2022 Spot Bond			0.82500	173.21150	0.84000	173.17373			177,540,000,000,000.00	215,200,000,000	182,064,400,00
<b>Total R212 SPOT</b>									<b>7,540,000,000,000.00</b>	<b>215,200,000,000</b>	<b>182,064,400,00</b>
<b>Total For R212</b>									<b>7,540,000,000,000.00</b>	<b>215,200,000,000</b>	<b>182,064,400,00</b>
R213 On 28/02/2031 Spot Bond			9.33500	88.66975	9.31500	88.71646			405,139,276,155,500.00	364,771,213,300	634,277,783,80
<b>Total R213 SPOT</b>									<b>15,139,276,155,500.00</b>	<b>364,771,213,300</b>	<b>634,277,783,80</b>
<b>Total For R213</b>									<b>15,139,276,155,500.00</b>	<b>364,771,213,300</b>	<b>634,277,783,80</b>
R214 On 28/02/2041 Spot Bond			10.70000	68.84637	10.70500	68.75846			231,963,981,210,000.00	582,426,540,300	601,150,490,90
<b>Total R214 SPOT</b>									<b>11,963,981,210,000.00</b>	<b>582,426,540,300</b>	<b>601,150,490,90</b>
<b>Total For R214</b>									<b>11,963,981,210,000.00</b>	<b>582,426,540,300</b>	<b>601,150,490,90</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.77549			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.10276				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	100.69963				0.00	0	
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.22468				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.03019				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.18327				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.02511				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	98.26789				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.81724				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	100.92458				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	100.76256				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	100.79790				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.67485				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	99.03298				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	98.39697				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.10809				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	100.28923				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	99.99999				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	100.90128				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	100.10701				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2021 Spot Bond					0.00000	101.69459				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	100.38251				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	101.60365				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.05506				0.00	0	
<b>Total RED603 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 RED603</b>									<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.70756			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	100.79836			0.00	0	25,000,00
<b>Total RED705 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For RED705</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
RES35 On 25/08/2021 Spot Bond					0.00000	101.26144			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	100.47261			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	101.12899			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	100.35438			0.00	0	
<b>Total RES49 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>									<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.35886			0.00	0	
<b>Total RES50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>									<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.01494			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			6.64000	107.79356	6.64000	107.73586			0.00	0	1,218,000,00
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,218,000,00</b>
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>1,218,000,00</b>
RW28 On 10/12/2028 Spot Bond			11.36500	96.37712	11.36500	96.28983			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			10.61500	101.76776	10.61500	101.68151			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total RW31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>									<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.81083			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			9.63500	101.57052	9.63500	101.49221			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			5.15000	107.35076	5.15000	107.30627		2,060,000,000,000.00	400,000,000	200,000,000	
<b>Total SBK23 SPOT</b>								<b>2,060,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For SBK23</b>								<b>2,060,000,000,000.00</b>	<b>400,000,000</b>	<b>200,000,000</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.16199		0.00	0	0	
<b>Total SBN02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.16995		0.00	0	0	
<b>Total SBN03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.18500	113.87155	7.18500	113.80604		33,051,000,000,000.00	4,600,000,000	1,150,000,000	
<b>Total SBS20 SPOT</b>								<b>33,051,000,000,000.00</b>	<b>4,600,000,000</b>	<b>1,150,000,000</b>	
<b>Total For SBS20</b>								<b>33,051,000,000,000.00</b>	<b>4,600,000,000</b>	<b>1,150,000,000</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.80331		0.00	0	0	
<b>Total SBS21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			6.00500	109.37345	6.00500	109.31983		0.00	0	0	
<b>Total SBS27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS27</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.26000	105.56772	7.26000	105.50636		24,684,000,000,000.00	3,400,000,000	850,000,000	
<b>Total SBS3 SPOT</b>								<b>24,684,000,000,000.00</b>	<b>3,400,000,000</b>	<b>850,000,000</b>	
<b>Total For SBS3</b>								<b>24,684,000,000,000.00</b>	<b>3,400,000,000</b>	<b>850,000,000</b>	
SBS31 On 12/06/2027 Spot Bond			7.62000	111.74660	7.62000	111.67812		36,644,580,000,000.00	4,809,000,000	1,204,500,000	
<b>Total SBS31 SPOT</b>								<b>36,644,580,000,000.00</b>	<b>4,809,000,000</b>	<b>1,204,500,000</b>	
<b>Total For SBS31</b>								<b>36,644,580,000,000.00</b>	<b>4,809,000,000</b>	<b>1,204,500,000</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
SBS34 On 19/09/2024 Spot Bond			6.42000	114.27947	6.42000	114.22062				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			6.62500	107.93273	6.62500	107.87540				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.47500	107.81263	8.47500	107.73970				0.00	0	1,000,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
SBS4 On 16/11/2021 Spot Bond			4.06500	103.24218	4.06500	103.20805				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.25500	108.18481	5.25500	108.13907				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			6.93000	116.18161	6.93000	116.11710				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			7.73500	117.84032	7.73500	117.76744			28,464,800,000,000.00	3,680,000,000	920,000,00	
<b>Total SBS43 SPOT</b>									<b>28,464,800,000,000.00</b>	<b>3,680,000,000</b>	<b>920,000,00</b>	
<b>Total For SBS43</b>									<b>28,464,800,000,000.00</b>	<b>3,680,000,000</b>	<b>920,000,00</b>	
SBS46 On 15/02/2023 Spot Bond			5.43000	107.43896	5.43000	107.39152				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.02562				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	100.56153				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.54500	102.58155	4.54500	102.54403				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.09500	6.09500	6.09500	108.64543				0.00	0	
<b>Total SBS51 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 SBS51</b>										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.78881				0.00	0	
<b>Total SBS52 SPOT</b>										0.00	0	
<b>Total For SBS52</b>										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.96353				0.00	0	
<b>Total SBS53 SPOT</b>										0.00	0	
<b>Total For SBS53</b>										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.60899				0.00	341,000,000	170,500,00
<b>Total SBS55 SPOT</b>										0.00	341,000,000	170,500,00
<b>Total For SBS55</b>										0.00	341,000,000	170,500,00
SBS56 On 12/06/2022 Spot Bond			4.93500	104.77436	4.93500	104.73249				0.00	0	
<b>Total SBS56 SPOT</b>										0.00	0	
<b>Total For SBS56</b>										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.46170				0.00	0	
<b>Total SBS57 SPOT</b>										0.00	0	
<b>Total For SBS57</b>										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.81232				0.00	0	
<b>Total SBS58 SPOT</b>										0.00	0	
<b>Total For SBS58</b>										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.86743				0.00	0	
<b>Total SBS60 SPOT</b>										0.00	0	
<b>Total For SBS60</b>										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.70870				0.00	0	
<b>Total SBS62 SPOT</b>										0.00	0	
<b>Total For SBS62</b>										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.74166				0.00	0	
<b>Total SBS63 SPOT</b>										0.00	0	
<b>Total For SBS63</b>										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.31212				0.00	0	
<b>Total SBS64 SPOT</b>										0.00	0	
<b>Total For SBS64</b>										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.55757				0.00	0	
<b>Total SBS65 SPOT</b>										0.00	0	
<b>Total For SBS65</b>										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.89631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.59989				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	100.12574				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	101.08292				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			1.74800	319.54831	1.74800	319.47702				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			4.92000	4.92000	4.92000	215.37462				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	103.35223				0.00	0	1,320,000,00
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,00</b>
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	<b>1,320,000,00</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	104.42154				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.30111				0.00	0	
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.35465				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.35061				0.00	1,200,000,000	600,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,00</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
SBT202 On 03/12/2023 Spot Bond					0.00000	101.30053				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			7.09000	108.97598	7.09000	108.91376				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.96654				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.57155				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.78621				0.00	185,600,000	292,800,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>185,600,000</b>	<b>292,800,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>185,600,000</b>	<b>292,800,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	102.24905				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.74544				0.00	340,000,000	170,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>340,000,000</b>	<b>170,000,00</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	99.82482				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
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	99.96024				0.00	0	
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.95651				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	99.95838				0.00	0	
<b>Total SLRA4 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 SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.10645				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	99.95676				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.95448				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	99.95393				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	99.95803				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	99.95393				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.94704				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>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.94908				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	99.47573				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	99.95231				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.79000	111.70738	6.79000	111.64626				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	101.37874				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.15821				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	99.99328				0.00	3,000,000,000	3,000,000,000
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.27116				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	101.65379				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.18191				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	101.26959				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	100.77036				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.89192				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	100.86236				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.09466				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.61133				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.54764				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.22173				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.97202				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.32633				0.00	0	300,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.67805				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN011 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	146.70253				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN017 On 21/12/2026 Spot Bond			7.40500	115.04987	7.40500	114.98132				0.00	0	
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	
SSN021 On 28/02/2031 Spot Bond			8.80500	91.71909	8.80500	91.65468				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.35336				0.00	0	
<b>Total SSN029 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 SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.48102				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.39000	110.09358	6.39000	110.03684				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.89500	109.02687	4.89500	108.97512				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.67996				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.18390				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.07402				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.35000	2.35000	2.35000	315.32999				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.27950				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.15434				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.51766				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			3.02000	3.02000	3.02000	149.71453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.09500	5.09500	5.09500	106.20980				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>	
SSN063 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	107.47557				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.10500	4.10500	4.10500	196.23755				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.19447				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.17132				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.11442				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.92249				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.89998				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN074 On 15/06/2028 Spot Bond					0.00000	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>	
SSN075 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>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.83028				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07( On 13/07/2023 Spot Bond					0.00000	100.49201				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>	
SSN08( On 27/08/2024 Spot Bond					0.00000	101.23839				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	100.99970				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08( On 05/11/2023 Spot Bond					0.00000	100.12667				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			4.84500	4.84500	4.84500	216.93705				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	99.65953				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	101.41510				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	100.97597				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	101.26986				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09( On 07/06/2023 Spot Bond					0.00000	101.06456				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10( On 31/01/2030 Spot Bond			9.61000	91.16200	9.61000	91.09228				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10( On 28/11/2021 Spot Bond					0.00000	101.00918				0.00	0	
<b>Total SSN101 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 SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.00319				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.15000	94.79520	4.15000	195.71551				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.02500	88.87058	5.02500	213.20993				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.12529				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.01141				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.87521				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>	
SSN11: On 11/08/2021 Spot Bond					0.00000	0.00000				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>	
SSN11: On 11/08/2021 Spot Bond					0.00000	0.00000				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>	
SSN11: On 19/08/2021 Spot Bond					0.00000	101.14301				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>	
SSN11: On 19/08/2021 Spot Bond					0.00000	101.11713				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>	
SSN11: On 07/09/2021 Spot Bond					0.00000	100.90540				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>	
SSN11: On 09/09/2021 Spot Bond					0.00000	100.83176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.75414				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>	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.14633				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.00000	106.83106	8.00000	106.76240				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	101.25540				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			4.11000	103.44513	4.11000	103.41057				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	101.07154				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	101.02558				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	101.13361				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	101.18631				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.48277	7.21000	103.40950				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	100.42792				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS145 On 20/03/2022 Spot Bond					0.00000	101.21536				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.81465				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.15402				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	101.11838				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>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.94713				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>	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.53886				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.53521				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>	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.83994				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>	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.20146				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	101.22160				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.65875				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	100.50045				0.00	0	
<b>Total TFS163 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 TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.88335				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>	
TFS16E On 15/10/2023 Spot Bond					0.00000	100.20739				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>	
TFS16E On 15/10/2025 Spot Bond					0.00000	100.39067				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>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.51458				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>	
TH14A7 On 21/11/2021 Spot Bond			4.11000	103.91400	4.11000	103.87929				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	101.44966				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			4.09500	103.54813	4.09500	103.51366				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>	
TH14B7 On 21/11/2021 Spot Bond					0.00000	101.42773				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>	
TH14B7 On 21/11/2021 Spot Bond					0.00000	101.41337				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>	
TH14B7 On 21/11/2021 Spot Bond					0.00000	101.33123				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>	
TH14C7 On 21/11/2021 Spot Bond					0.00000	101.67885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.66028				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>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.46909				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>	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.23147				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>	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.53310				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>	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.38788				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.22393				0.00	0	500,000,00
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.21235				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.13687				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.17732				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.12675				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	101.28304				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.50903				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	101.54976				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	101.39106				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	101.72461				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	101.33590				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	102.95651				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	102.24370				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	101.82528				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	101.29179				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	101.07680				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	104.12535	8.49000	104.05363				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.38415				0.00	0	
<b>Total TH16A4 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 TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.19800				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	101.14053				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	101.19110				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	102.79933	5.76000	102.75097				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	101.24167				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	101.32440				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	101.32900				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	101.31291				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	101.42322				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.39335				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>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.80688				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>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	102.00210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.88727				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	101.28967				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	101.37235				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	101.79481				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	101.01713				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	100.83473				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			6.09000	106.99113	6.09000	106.93882				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			7.19000	110.70176	7.19000	110.63804				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	101.98887				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.58976				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			7.88000	107.27625	7.88000	107.20832				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
TL29 On 24/04/2025 Spot Bond					0.00000	100.90247				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	100.81134				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.15566				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01343				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			6.69000	111.33153	6.69000	111.27183			281,522,559,000.00	42,081,100	1,786,500,00	
<b>Total TN23 SPOT</b>									<b>281,522,559,000.00</b>	<b>42,081,100</b>	<b>1,786,500,00</b>	
<b>Total For TN23</b>									<b>281,522,559,000.00</b>	<b>42,081,100</b>	<b>1,786,500,00</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.22896	100.00000	28.04297			0.00	0		
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>		
TN25 On 19/08/2025 Spot Bond			8.35500	103.75600	8.35500	103.68564			39,921,157,509,000.00	4,778,115,800	9,155,424,10	
<b>Total TN25 SPOT</b>									<b>39,921,157,509,000.00</b>	<b>4,778,115,800</b>	<b>9,155,424,10</b>	
<b>Total For TN25</b>									<b>39,921,157,509,000.00</b>	<b>4,778,115,800</b>	<b>9,155,424,10</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.94389	100.00000	12.85720			0.00	0		
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>		
TN27 On 14/11/2027 Spot Bond			9.28500	100.45422	9.28500	100.37993			4,120,323,670,500.00	443,761,300	14,082,746,60	
<b>Total TN27 SPOT</b>									<b>4,120,323,670,500.00</b>	<b>443,761,300</b>	<b>14,082,746,60</b>	
<b>Total For TN27</b>									<b>4,120,323,670,500.00</b>	<b>443,761,300</b>	<b>14,082,746,60</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.52420	100.00000	11.44826			0.00	0		
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>		
TN30 On 09/10/2030 Spot Bond			10.57500	103.23968	10.57500	103.15251			12,126,202,335,000.00	1,146,685,800	1,773,342,90	
<b>Total TN30 SPOT</b>									<b>12,126,202,335,000.00</b>	<b>1,146,685,800</b>	<b>1,773,342,90</b>	
<b>Total For TN30</b>									<b>12,126,202,335,000.00</b>	<b>1,146,685,800</b>	<b>1,773,342,90</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.68097	8.00000	119.60405			0.00	0		
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			11.96500	94.69900	11.96500	94.60883			3,980,269,721,000.00	332,659,400	2,576,329,70
<b>Total TN40 SPOT</b>									<b>3,980,269,721,000.00</b>	<b>332,659,400</b>	<b>2,576,329,70</b>
<b>Total For TN40</b>									<b>3,980,269,721,000.00</b>	<b>332,659,400</b>	<b>2,576,329,70</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.75957	10.75000	103.67055			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	101.12770			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	101.14047			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	102.05357	7.61000	101.10804			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	100.97077			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	99.04959			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			6.10000	105.75067	6.10000	105.69889			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	99.95059			0.00	0	
<b>Total TRA3A7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>									<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.94678			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	99.14217			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	100.45496			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.47832				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			6.39000	109.96664	6.39000	109.90995				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	100.45496				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	100.47832				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	102.92425	8.62000	102.85308				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	97.95636				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	101.34085				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	101.29290				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	101.64657				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.56039				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>	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.62166				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP255 On 29/11/2021 Spot Bond					0.00000	98.77536				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>	
TSP256 On 14/02/2022 Spot Bond					0.00000	97.61280				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	97.15156				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>	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.03481				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>	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.40341				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.85997				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.23713				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.99443				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>	
TWC374 On 16/08/2021 Spot Bond					0.00000	101.71647				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>	
TWC375 On 26/08/2021 Spot Bond					0.00000	101.71647				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>	
TWC376 On 09/09/2021 Spot Bond					0.00000	100.71592				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>	
TWC377 On 16/09/2021 Spot Bond					0.00000	100.63762				0.00	0	
<b>Total TWC377 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 TWC377</b>										<b>0.00</b>	<b>0</b>	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.97488				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	100.86135				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	100.71592				0.00	0	
<b>Total TWC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC380</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.22877				0.00	0	
<b>Total TWC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC381</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.07888				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.84500	110.18672	9.84500	110.10043				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	99.96004				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	99.95477				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.95235				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	99.94186				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	100.53088				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	100.33668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.14098				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	101.18392				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	99.96115				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	99.95948				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.65987				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	100.89774				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.43e+017</b>	<b>649,471,725,800</b>	<b>133,752,515,700</b>
<b>Total for SPOT :</b>										<b>1.43e+017</b>	<b>649,471,725,800</b>	<b>133,752,515,700</b>
<b>Total Futures</b>										<b>1.43e+017</b>	<b>649,471,729,282</b>	<b>133,753,516,600</b>
<b>Total Options</b>										<b>4 707 370.20</b>	<b>2,340</b>	<b>117,800</b>
<b>Grand Total:</b>										<b>1.43e+017</b>	<b>649,471,731,622</b>	<b>133,753,634,500</b>