



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 21/10/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/11/2021 Bond Future			11.51373	75.51066	11.38058	76.20679			0.00	0	
ES33 On 03/02/2022 Bond Future			11.76636	76.37837	11.62733	77.08301			0.00	0	26
ES33 On 05/05/2022 Bond Future			12.01856	73.52059	11.87350	74.23385			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.27983	74.39727	12.12830	75.11980			0.00	0	
ES33 On 03/11/2022 Bond Future			12.54887	71.60224	12.19000	73.27634			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 04/11/2021 Bond Future			12.00041	73.85993	11.86197	74.68127			0.00	0	
ES42 On 03/02/2022 Bond Future			12.23120	74.70873	12.08666	75.53991			597,669.84	8	3,57
ES42 On 05/05/2022 Bond Future			12.46991	71.34976	12.31880	72.19111			142,699.52	2	1,15
ES42 On 04/08/2022 Bond Future			12.71044	72.19918	12.55252	73.05129			0.00	0	
ES42 On 03/11/2022 Bond Future			12.95908	68.89666	12.58000	70.90402			0.00	0	
<b>Total ES42 Future</b>									<b>740,369.36</b>	<b>10</b>	<b>4,72</b>
<b>Total For ES42</b>									<b>740,369.36</b>	<b>10</b>	<b>4,72</b>
I2025 On 04/11/2021 Bond Future			154.84224	154.84224	154.84472	154.84472			0.00	0	1,82

an  
est

0

33

37

0

0

**10**

**10**

0

79

30

0

0

**19**

**19**

38

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	03/02/2022	Bond Future			155.03793	155.03793	155.04129	155.04129			0.00	0	4,65
I2025	On	05/05/2022	Bond Future			156.90451	156.90451	156.90829	156.90829			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.26393	157.26393	157.26746	157.26746			0.00	0	
I2025	On	03/11/2022	Bond Future			159.23688	159.23688	157.90000	157.90000			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,65</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,65</b>
I2029	On	04/11/2021	Bond Future			113.90789	113.90789	114.02716	114.02716			2,278,157.80	20	2,28
I2029	On	03/02/2022	Bond Future			115.21688	115.21688	115.33821	115.33821			0.00	0	2,51
I2029	On	05/05/2022	Bond Future			115.40593	115.40593	115.52893	115.52893			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.85665	116.85665	116.98129	116.98129			0.00	0	
I2029	On	03/11/2022	Bond Future			117.09880	117.09880	117.62000	117.62000			0.00	0	
<b>Total I2029 Future</b>												<b>2,278,157.80</b>	<b>20</b>	<b>5,01</b>
<b>Total For I2029</b>												<b>2,278,157.80</b>	<b>20</b>	<b>5,01</b>
I2033	On	04/11/2021	Bond Future			108.37850	108.37850	108.28851	108.28851			0.00	0	2,17
I2033	On	03/02/2022	Bond Future			109.62393	109.62393	109.53350	109.53350			0.00	0	7,14
I2033	On	05/05/2022	Bond Future			109.66480	109.66480	109.57346	109.57346			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			111.04327	111.04327	110.95098	110.95098			0.00	0	
I2033	On	03/11/2022	Bond Future			111.13161	111.13161	111.55000	111.55000			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,37</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>11,37</b>
I2038	On	04/11/2021	Bond Future			121.57326	121.57326	121.68865	121.68865			0.00	0	3,19
I2038	On	03/02/2022	Bond Future			121.18860	121.18860	121.30609	121.30609			0.00	0	4,17
I2038	On	05/05/2022	Bond Future			122.64779	122.64779	122.76695	122.76695			0.00	0	6,7
I2038	On	04/08/2022	Bond Future			122.37522	122.37522	122.49548	122.49548			0.00	0	
I2038	On	03/11/2022	Bond Future			123.91069	123.91069	122.00000	122.00000			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,05</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>8,05</b>
I2046	On	04/11/2021	Bond Future			109.00261	109.00261	109.51740	109.51740			0.00	0	9,58
I2046	On	03/02/2022	Bond Future			110.25520	110.25520	110.77665	110.77665			0.00	0	13,08
I2046	On	05/05/2022	Bond Future			109.70034	109.70034	110.22802	110.22802			0.00	0	1,7
I2046	On	04/08/2022	Bond Future			111.07941	111.07941	111.61385	111.61385			0.00	0	
I2046	On	03/11/2022	Bond Future			110.55026	110.55026	111.41000	111.41000			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,77</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>22,77</b>
I2050	On	04/11/2021	Bond Future			112.12904	112.12904	112.09070	112.09070			0.00	0	3,19
I2050	On	03/02/2022	Bond Future			111.43570	111.43570	111.39760	111.39760			0.00	0	7,28
I2050	On	05/05/2022	Bond Future			112.77749	112.77749	112.73917	112.73917			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			112.18014	112.18014	112.14109	112.14109			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	03/11/2022	Bond Future			113.58779	113.58779	112.91000	112.91000			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,85</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,85</b>
R186	On	04/11/2021	Bond Future			7.99071	114.39545	7.89725	114.80740		5.19	34,318,635.00	300	18,85
R186	On	03/02/2022	Bond Future			8.21676	110.40006	8.11684	110.81732		5.51	2,649,601.44	24	53,46
R186	On	05/05/2022	Bond Future			8.45476	111.70292	8.34771	112.12542		5.24	781,920.44	7	4,46
R186	On	04/08/2022	Bond Future			8.71003	107.74618	8.59497	108.17454		5.22	0.00	0	
R186	On	03/11/2022	Bond Future			8.98208	109.12555	8.54000	110.68233			0.00	0	
<b>Total R186 Future</b>												<b>37,750,156.88</b>	<b>331</b>	<b>76,71</b>
R186	On	04/11/2021	Bond Future		Call			14,807.40000	14.80740	14,395,450	5.35	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.35	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			246.46000	0.24646	127,140	5.12	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			810.44000	0.81044	1,103,070	5.12	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			1,021.61000	1.02161	716,900	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			0.82000	0.00082	1,630	5.76	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			174.12000	0.17412	281,360	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			1,055.27000	1.05527	745,740	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			164.04000	0.16404	266,460	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			1,089.38000	1.08938	775,170	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			154.42000	0.15442	252,160	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,773.90000	3.77390	3,362,760	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			225.81000	0.22581	169,730	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,712.96000	3.71296	4,074,140	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			213.75000	0.21375	160,140	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,788.01000	3.78801	4,151,660	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			219.72000	0.21972	164,880	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,750.42000	3.75042	4,112,840	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,900.42000	3.90042	4,246,170	4.69	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			2,738.64000	2.73864	3,025,690	4.94	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			94.86000	0.09486	72,540	4.88	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,739.01000	6.73901	7,139,190	4.88	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			279.03000	0.27903	222,010	4.74	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,608.51000	4.60851	4,973,990	4.74	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			398.18000	0.39818	321,430	4.69	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Put			1,773.76000	1.77376	1,991,820	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,644.78000	1.64478	1,438,760	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,754.48000	1.75448	1,970,960	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,366.02000	2.36602	2,111,100	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,217.30000	1.21730	1,384,880	5.30	0.00	0	4,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	05/05/2022	Bond Future	7.88	Call		868.22000	0.86822	732,770	4.94	0.00	0	4
R186	On	05/05/2022	Bond Future	8.30	Call		1,604.23000	1.60423	1,401,380	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,793.19000	1.79319	2,012,840	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		1,624.44000	1.62444	1,420,000	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		173.08000	0.17308	138,210	4.62	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put		6,499.34000	6.49934	6,892,830	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		889.22000	0.88922	761,010	4.77	0.00	0	3,6
R186	On	04/08/2022	Bond Future	7.96	Put		3,292.37000	3.29237	3,592,520	4.77	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,139.49000	1.13949	988,040	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		2,892.68000	2.89268	3,169,590	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,155.31000	1.15531	1,002,480	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,870.42000	2.87042	3,145,950	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,171.25000	1.17125	1,017,050	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,848.29000	2.84829	3,122,450	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,993.76000	4.99376	4,656,960	5.85	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		683.14000	0.68314	774,700	5.85	0.00	0	3,6
R186	On	03/11/2022	Bond Future	8.54	Put		0.00000	0.00000	1,556,780		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		35.53000	0.03553	0,000		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		0.00000	0.00000	1,521,250		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		0.00000	0.00000	0,000		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		35.55000	0.03555	1,592,330		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		0.00000	0.00000	0,000		0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,2</b>
<b>Total For R186</b>											<b>37,750,156.88</b>	<b>331</b>	<b>129,9</b>
R197	On	04/11/2021	Bond Future			327.78976	327.78976	328.09353	328.09353		0.00	0	1,1
R197	On	03/02/2022	Bond Future			323.31946	323.31946	323.62876	323.62876		0.00	0	1,0
R197	On	05/05/2022	Bond Future			327.21215	327.21215	327.52599	327.52599		0.00	0	2
R197	On	04/08/2022	Bond Future			322.95705	322.95705	323.27330	323.27330		0.00	0	
R197	On	03/11/2022	Bond Future			327.00985	327.00985	323.88000	323.88000		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,4</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,4</b>
R202	On	04/11/2021	Bond Future			241.51752	241.51752	241.43687	241.43687		0.00	0	4,4
R202	On	03/02/2022	Bond Future			239.91797	239.91797	239.83761	239.83761		0.00	0	7,8
R202	On	05/05/2022	Bond Future			242.80632	242.80632	242.72574	242.72574		0.00	0	4
R202	On	04/08/2022	Bond Future			241.41333	241.41333	241.33105	241.33105		0.00	0	
R202	On	03/11/2022	Bond Future			244.44239	244.44239	241.76000	241.76000		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>12,6</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>12,6</b>
R2023	On	04/11/2021	Bond Future			5.43689	104.36622	5.41371	104.39572	1.14	0.00	0	6,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere	
R2023	On	03/02/2022	Bond Future			5.67354	105.53961	5.64387	105.57009		1.11	844,316.88	8	11,36
R2023	On	05/05/2022	Bond Future			5.95690	102.87455	5.91742	102.90565		0.91	205,749.10	2	71
R2023	On	04/08/2022	Bond Future			6.41893	104.10792	6.36063	104.13992		0.64	0.00	0	
R2023	On	03/11/2022	Bond Future			7.57284	101.51605	6.26000	101.91730			0.00	0	
<b>Total R2023 Future</b>											<b>1,050,065.98</b>	<b>10</b>	<b>18,94</b>	
R2023	On	04/11/2021	Bond Future	4.90	Call			0.03000	0.00003	0,010	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			656.88000	0.65688	686,360	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.04000	0.00004	0,010	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			644.05000	0.64405	673,520	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.05000	0.00005	0,020	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			631.22000	0.63122	660,690	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			33.09000	0.03309	28,860	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			614.99000	0.61499	641,240	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			28.82000	0.02882	24,990	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			631.45000	0.63145	658,100	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			30.85000	0.03085	26,830	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			623.12000	0.62312	649,580	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			162.71000	0.16271	172,770	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			469.26000	0.46926	448,100	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			160.61000	0.16061	170,550	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			457.80000	0.45780	436,870	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			164.84000	0.16484	175,010	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			463.52000	0.46352	442,480	0.96	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			149.79000	0.14979	137,620	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			326.12000	0.32612	345,950	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			152.24000	0.15224	139,940	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			323.06000	0.32306	342,760	0.62	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			147.38000	0.14738	135,330	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			329.21000	0.32921	349,160	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			3.06000	0.00306	404,310		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	0,000		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			0.00000	0.00000	401,250		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			3.07000	0.00307	0,000		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			0.00000	0.00000	398,180		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>		
<b>Total For R2023</b>											<b>1,050,065.98</b>	<b>10</b>	<b>18,94</b>	
R2030	On	04/11/2021	Bond Future			9.49361	93.77603	9.37511	94.40873		8.65	0.00	0	66,12
R2030	On	03/02/2022	Bond Future			9.71019	90.82647	9.58597	91.46683		8.92	23,069,923.38	254	76,72

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		9.93424	91.89868	9.80399	92.54687		8.42	10,292,652.16	112	14,7
R2030	On	04/08/2022	Bond Future		10.17316	88.97912	10.03625	89.63576		8.43	0.00	0	
R2030	On	03/11/2022	Bond Future		10.40783	90.12513	10.09000	91.60403			0.00	0	
<b>Total R2030 Future</b>											<b>33,362,575.54</b>	<b>366</b>	<b>157,58</b>
R2030	On	04/11/2021	Bond Future	8.27	Call		0.01000	0.00001	0,000	7.92	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put		6,178.43000	6.17843	6,811,120	7.92	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call		7.68000	0.00768	1,580	8.02	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	8.75	Put		3,439.56000	3.43956	4,066,160	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		9.43000	0.00943	2,020	8.02	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Put		0.00000	0.00000	0,000	10.98	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put		0.20000	0.00020	0,450	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,328.03000	6.32803	5,695,550	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		0.19000	0.00019	0,410	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		9,433.75000	9.43375	8,801,050	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		0.00000	0.00000	0,000	10.81	0.00	0	;
R2030	On	04/11/2021	Bond Future	11.44	Call		10,267.96000	10.26796	9,635,260	10.98	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Put		587.83000	0.58783	909,110	8.55	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		2,801.37000	2.80137	2,207,650	9.18	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put		40.74000	0.04074	79,720	9.18	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,230.11000	6.23011	5,597,680	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		0.22000	0.00022	0,490	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,279.08000	6.27908	5,646,630	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put		1,036.06000	1.03606	1,480,330	8.40	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.30	Call		464.56000	0.46456	236,740	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put		868.49000	0.86849	1,273,370	8.45	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call		584.28000	0.58428	315,080	8.50	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put		719.06000	0.71906	1,082,560	8.50	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call		721.19000	0.72119	409,770	8.55	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.77	Put		3,329.01000	3.32901	3,954,300	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call		12.69000	0.01269	2,880	8.03	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put		3,164.13000	3.16413	3,787,020	8.03	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		275.33000	0.27533	123,470	8.34	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put		1,220.58000	1.22058	1,701,420	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call		361.97000	0.36197	173,540	8.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		1,160.05000	1.16005	917,840	8.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		2,392.53000	2.39253	2,790,680	8.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call		6,480.31000	6.48031	5,902,630	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		225.15000	0.22515	287,830	10.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		111.39000	0.11139	74,320	8.22	0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 03/02/2022 Bond Future	8.39	Put			6,582.42000	6.58242	7,185,710	8.22		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			378.16000	0.37816	273,230	8.19		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			4,293.18000	4.29318	4,828,610	8.19		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			1,387.77000	1.38777	1,114,490	8.71		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,095.36000	2.09536	2,462,440	8.71		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,769.71000	1.76971	1,449,940	8.82		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			1,697.10000	1.69710	2,017,690	8.82		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			2,292.76000	2.29276	1,918,960	8.94		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,295.05000	1.29505	1,561,610	8.94		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.43	Call			1,340.23000	1.34023	1,073,190	8.69		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,152.49000	2.15249	2,525,810	8.69		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			1,363.88000	1.36388	1,093,720	8.70		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,123.79000	2.12379	2,493,990	8.70		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			7,264.36000	7.26436	7,847,450	7.83		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,921.81000	1.92181	2,213,940	8.39		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			54.03000	0.05403	38,220	7.92		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,225.13000	11.22513	11,857,510	7.92		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			139.52000	0.13952	102,800	7.89		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,969.29000	8.96929	9,580,760	7.89		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			269.81000	0.26981	204,710	7.83		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			5,645.98000	5.64598	6,185,290	7.77		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,434.93000	3.43493	3,023,090	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,433.89000	1.43389	1,670,240	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,484.89000	6.48489	5,945,560	9.45		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			566.57000	0.56657	675,430	9.45		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,648.03000	2.64803	2,291,970	8.39		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,537.01000	3.53701	3,968,770	7.99		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			3,371.02000	3.37102	2,963,260	8.55		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,467.21000	1.46721	1,707,640	8.55		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,402.91000	3.40291	2,993,110	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,450.47000	1.45047	1,688,860	8.56		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			497.59000	0.49759	388,710	7.77		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			569.17000	0.56917	447,630	7.75		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,289.63000	5.28963	5,816,280	7.75		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,230.51000	1.23051	1,014,080	7.99		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			252.70000	0.25270	197,160	7.76		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,140.56000	9.14056	9,741,660	7.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			798.93000	0.79893	655,380	7.77		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,716.35000	5.71635	6,229,440	7.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,531.33000	1.53133	1,299,740	7.97		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 04/08/2022 Bond Future	9.54	Put			3.96385000	3.96385	4,388,900	7.97		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,550.42000	1.55042	1,316,870	7.98		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,933.10000	3.93310	4,356,190	7.98		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,569.66000	1.56966	1,334,130	7.99		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,902.53000	3.90253	4,323,640	7.99		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,433.36000	5.43336	4,951,960	9.02		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,165.15000	1.16515	1,340,390	9.02		0.00	0	80
R2030 On 03/11/2022 Bond Future	10.10	Put			0.00000	0.00000	1,431,890			0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			0.00000	0.00000	0,000			0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			47.04000	0.04704	1,525,940			0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			0.00000	0.00000	0,000			0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			0.00000	0.00000	1,478,900			0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			47.01000	0.04701	0,000			0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>34,37</b>
<b>Total For R2030</b>										<b>33,362,575.54</b>	<b>366</b>	<b>191,96</b>
R2032 On 04/11/2021 Bond Future			10.08299	89.25189	9.95950	89.97747		9.78		0.00	0	87,96
R2032 On 03/02/2022 Bond Future			10.29612	90.25538	10.16723	90.98966		9.72		42,059,007.08	466	105,12
R2032 On 05/05/2022 Bond Future			10.51253	87.17398	10.37796	87.91717		9.57		12,465,879.14	143	20,36
R2032 On 04/08/2022 Bond Future			10.73566	88.19945	10.59506	88.95217		9.31		0.00	0	
R2032 On 03/11/2022 Bond Future			10.96471	85.19087	10.66000	86.78131				0.00	0	
<b>Total R2032 Future</b>										<b>54,524,886.22</b>	<b>609</b>	<b>213,45</b>
R2032 On 04/11/2021 Bond Future	9.33	Call			5.28000	0.00528	0,860	8.77		0.00	0	70
R2032 On 04/11/2021 Bond Future	9.33	Put			3,830.89000	3.83089	4,552,050	8.77		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			347.98000	0.34798	150,490	9.07		0.00	0	70
R2032 On 04/11/2021 Bond Future	9.83	Put			1,117.50000	1.11750	1,645,590	9.07		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			9,479.38000	9.47938	8,753,800	11.91		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			0.00000	0.00000	0,000	12.37		0.00	0	70
R2032 On 04/11/2021 Bond Future	11.69	Put			0.00000	0.00000	0,000	11.91		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Call			9,530.07000	9.53007	8,804,490	11.91		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			0.00000	0.00000	0,000	11.91		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			9,580.72000	9.58072	8,855,140	11.92		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			0.00000	0.00000	0,000	11.92		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Call			14,891.87000	14.89187	14,166,290	12.37		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			72.76000	0.07276	45,130	8.58		0.00	0	15
R2032 On 03/02/2022 Bond Future	8.91	Put			7,686.99000	7.68699	8,393,640	8.58		0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			146.73000	0.14673	95,090	8.48		0.00	0	5
R2032 On 03/02/2022 Bond Future	9.14	Put			6,304.36000	6.30436	6,987,000	8.48		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			479.30000	0.47930	338,800	8.45		0.00	0	1,05
R2032 On 03/02/2022 Bond Future	9.57	Put			3,991.66000	3.99166	4,585,440	8.45		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 Intern
R2032 On 03/02/2022 Bond Future	10.95	Call			4,845.88000	4.84588	4,252,700	10.28		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			510.64000	0.51064	651,740	10.28		0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			5,670.06000	5.67006	5,044,500	10.57		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			378.81000	0.37881	487,530	10.57		0.00	0	20
R2032 On 03/02/2022 Bond Future	10.65	Call			3,555.84000	3.55584	3,035,290	9.88		0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			847.38000	0.84738	1,061,110	9.88		0.00	0	1,000
R2032 On 03/02/2022 Bond Future	10.66	Call			3,596.33000	3.59633	3,072,960	9.89		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			832.96000	0.83296	1,043,870	9.89		0.00	0	500
R2032 On 03/02/2022 Bond Future	10.90	Call			4,622.48000	4.62248	4,039,740	10.20		0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			555.44000	0.55544	706,980	10.20		0.00	0	900
R2032 On 03/02/2022 Bond Future	10.44	Call			2,745.91000	2.74591	2,290,000	9.66		0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,201.64000	1.20164	1,480,010	9.66		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			2,782.48000	2.78248	2,323,270	9.67		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,182.29000	1.18229	1,457,360	9.67		0.00	0	150
R2032 On 03/02/2022 Bond Future	10.53	Call			3,082.55000	3.08255	2,597,720	9.75		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,036.74000	1.03674	1,286,190	9.75		0.00	0	200
R2032 On 03/02/2022 Bond Future	10.35	Call			2,426.49000	2.42649	2,001,110	9.57		0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,387.70000	1.38770	1,696,600	9.57		0.00	0	400
R2032 On 03/02/2022 Bond Future	10.42	Call			2,673.40000	2.67340	2,224,150	9.64		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,241.12000	1.24112	1,526,150	9.64		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,709.55000	2.70955	2,256,960	9.65		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,221.25000	1.22125	1,502,940	9.65		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			898.35000	0.89835	674,400	8.82		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			2,977.15000	2.97715	3,487,480	8.82		0.00	0	150
R2032 On 03/02/2022 Bond Future	9.90	Call			1,099.17000	1.09917	841,300	8.96		0.00	0	900
R2032 On 03/02/2022 Bond Future	9.90	Put			2,648.11000	2.64811	3,124,520	8.96		0.00	0	900
R2032 On 03/02/2022 Bond Future	10.14	Call			1,745.75000	1.74575	1,396,400	9.31		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			1,901.93000	1.90193	2,286,860	9.31		0.00	0	500
R2032 On 03/02/2022 Bond Future	9.58	Call			493.54000	0.49354	349,860	8.46		0.00	0	400
R2032 On 03/02/2022 Bond Future	9.58	Put			3,945.56000	3.94556	4,536,160	8.46		0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			552.89000	0.55289	396,200	8.52		0.00	0	200
R2032 On 03/02/2022 Bond Future	9.62	Put			3,764.10000	3.76410	4,341,690	8.52		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			633.58000	0.63358	459,970	8.60		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			3,544.96000	3.54496	4,105,630	8.60		0.00	0	1,000
R2032 On 05/05/2022 Bond Future	10.29	Put			2,612.76000	2.61276	3,011,790	9.13		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,669.24000	4.66924	4,136,370	9.84		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,093.66000	1.09366	1,303,980	9.84		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			653.81000	0.65381	504,100	8.47		0.00	0	700
R2032 On 05/05/2022 Bond Future	9.58	Put			5,240.91000	5.24091	5,834,390	8.47		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,175.20000	1.17520	1,398,010	9.77		0.00	0	900

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	05/05/2022	Bond Future	11.02	Call		4.59009000	4.59009	4,061,280	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,119.60000	1.11960	1,333,980	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,820.59000	1.82059	1,508,230	9.00	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		2,929.50000	2.92950	3,360,330	9.00	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		2,122.35000	2.12235	1,778,190	9.13	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.03	Call		4,629.72000	4.62972	4,098,880	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,106.66000	1.10666	1,319,010	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		5,232.37000	5.23237	4,672,550	10.01	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		926.06000	0.92606	1,109,430	10.01	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		4,434.96000	4.43496	3,914,580	9.77	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		962.55000	0.96255	783,990	8.47	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		5,851.78000	5.85178	6,425,940	8.47	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		7,525.87000	7.52587	6,922,340	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		914.56000	0.91456	1,063,750	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,905.66000	1.90566	1,616,540	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,012.99000	4.01299	4,476,590	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		287.41000	0.28741	220,890	8.38	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		9,663.62000	9.66362	10,349,820	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,928.98000	1.92898	1,637,520	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,980.72000	3.98072	4,441,980	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,366.44000	6.36644	5,799,680	10.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,174.74000	1.17474	1,360,700	10.15	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Call		1,882.51000	1.88251	1,595,730	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,045.47000	4.04547	4,511,410	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		0.00000	0.00000	0,000		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		0.00000	0.00000	1,590,440		0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>17,35</b>
<b>Total For R2032</b>											<b>54,524,886.22</b>	<b>609</b>	<b>230,88</b>
R2035	On	04/11/2021	Bond Future			10.59803	89.54520	10.45946	90.44198	10.79	0.00	0	38,60
R2035	On	03/02/2022	Bond Future			10.81190	90.55200	10.66743	91.45943	10.76	31,059,336.00	343	89,47
R2035	On	05/05/2022	Bond Future			11.02068	87.14262	10.87026	88.06093	10.65	4,705,701.48	54	8,97
R2035	On	04/08/2022	Bond Future			11.23822	88.16551	11.08136	89.09549	10.34	0.00	0	
R2035	On	03/11/2022	Bond Future			11.46020	84.82665	11.14000	86.68478		0.00	0	
<b>Total R2035 Future</b>											<b>35,765,037.48</b>	<b>397</b>	<b>137,00</b>
R2035	On	04/11/2021	Bond Future	10.11	Call		88.44000	0.08844	23,070	9.84	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put		2,409.20000	2.40920	3,240,610	9.84	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		95.53000	0.09553	25,420	9.84	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Put		2,348.68000	2.34868	3,175,350	9.84	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		208.26000	0.20826	68,140	9.87	0.00	0	78

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/11/2021	Bond Future	12.51	Put			0.00000	0.00000	0,000	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			12,086.08000	12.08608	11,189,300	13.73	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			0.00000	0.00000	0,000	13.73	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			22.26000	0.02226	54,010	11.45	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.20	Call			4,654.31000	4.65431	3,772,490	11.75	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			9.85000	0.00985	24,810	11.75	0.00	0	38
R2035	On	04/11/2021	Bond Future	13.82	Call			18,497.51000	18.49751	17,600,730	13.99	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	13.99	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.51	Call			12,033.41000	12.03341	11,136,630	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Put			1,567.04000	1.56704	2,298,270	9.90	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			1,305.87000	1.30587	743,550	10.54	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			396.44000	0.39644	730,900	10.54	0.00	0	38
R2035	On	04/11/2021	Bond Future	12.53	Call			12,138.69000	12.13869	11,241,910	13.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			0.00000	0.00000	0,000	13.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call			3,938.37000	3.93837	3,073,340	11.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put			1,722.40000	1.72240	2,479,060	9.87	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			1,396.55000	1.39655	811,680	10.57	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			358.79000	0.35879	670,700	10.57	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			7,868.94000	7.86894	6,972,400	12.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			0.14000	0.00014	0,380	12.87	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.26	Call			252.96000	0.25296	87,410	9.90	0.00	0	18
R2035	On	03/02/2022	Bond Future	9.92	Call			360.11000	0.36011	236,240	9.31	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			5,279.16000	5.27916	6,062,720	9.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,738.16000	6.73816	5,951,570	11.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			369.62000	0.36962	490,460	11.91	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			7,504.39000	7.50439	6,694,380	12.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			291.45000	0.29145	388,870	12.19	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	9.70	Call			199.37000	0.19937	125,110	9.41	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,641.19000	6.64119	7,474,360	9.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Call			4,757.73000	4.75773	4,061,830	11.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			705.28000	0.70528	916,810	11.19	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,045.09000	5.04509	4,332,530	11.29	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			639.15000	0.63915	834,020	11.29	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.10	Call			590.52000	0.59052	405,890	9.43	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,289.57000	4.28957	5,012,370	9.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			4,289.77000	4.28977	3,624,260	11.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			831.34000	0.83134	1,073,260	11.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,335.41000	4.33541	3,666,670	11.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			817.31000	0.81731	1,056,000	11.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Call			4,521.58000	4.52158	3,840,430	11.11	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.28	Put			765.38000	0.76538	991,660	11.11		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			3,496.33000	3.49633	2,893,990	10.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,122.67000	1.12267	1,427,760	10.82		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			3,754.48000	3.75448	3,130,040	10.89		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,017.00000	1.01700	1,299,990	10.89		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.22	Call			4,244.27000	4.24427	3,582,020	11.02		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			845.58000	0.84558	1,090,760	11.02		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,844.52000	1.84452	1,430,000	10.26		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,209.04000	2.20904	2,701,950	10.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,976.23000	1.97623	1,543,240	10.32		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,086.63000	2.08663	2,561,070	10.32		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.03	Call			3,411.81000	3.41181	2,817,070	10.80		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,159.93000	1.15993	1,472,620	10.80		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			895.56000	0.89556	643,210	9.70		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			3,529.32000	3.52932	4,184,400	9.70		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			1,078.69000	1.07869	790,150	9.83		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,186.44000	3.18644	3,805,330	9.83		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Call			1,103.14000	1.10314	810,000	9.85		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			3,145.45000	3.14545	3,759,740	9.85		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			852.95000	0.85295	609,450	9.66		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			3,618.89000	3.61889	4,282,820	9.66		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,161.25000	1.16125	1,403,800	11.48		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,760.49000	5.76049	5,082,510	11.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,148.78000	1.14878	1,389,110	11.50		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,671.78000	5.67178	4,998,240	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,173.87000	1.17387	1,418,640	11.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,716.09000	5.71609	5,040,330	11.48		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,975.43000	1.97543	1,635,860	9.81		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,672.18000	4.67218	5,262,590	9.81		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			2,180.81000	2.18081	1,818,000	9.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,379.81000	4.37981	4,946,980	9.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,233.94000	2.23394	1,865,320	9.91		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,309.13000	4.30913	4,870,490	9.91		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			3,375.01000	3.37501	2,895,640	10.24		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,085.07000	3.08507	3,535,680	10.24		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Call			615.95000	0.61595	475,220	9.36		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			8,518.69000	8.51869	9,307,940	9.36		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			2,207.45000	2.20745	1,841,720	9.90		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			4,344.51000	4.34451	4,908,760	9.90		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			58.98000	0.05898	1,917,110			0.00	0	

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 03/11/2022 Bond Future	11.14	Call			0.00000	0.00000	0,000			0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			0.00000	0.00000	1,858,130			0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			58.93000	0.05893	0,000			0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			0.00000	0.00000	1,799,200			0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			0.00000	0.00000	0,000			0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,43</b>
<b>Total For R2035</b>										<b>35,765,037.48</b>	<b>397</b>	<b>152,44</b>
R2037 On 04/11/2021 Bond Future			10.79144	85.35726	10.65279	86.25841		11.26		1,877,859.72	22	71,14
R2037 On 03/02/2022 Bond Future			10.99424	82.06278	10.84990	82.97463		11.83		1,066,816.14	13	99,08
R2037 On 05/05/2022 Bond Future			11.20011	83.03169	11.04992	83.95451		11.16		0.00	0	11,88
R2037 On 04/08/2022 Bond Future			11.41659	79.75243	11.26001	80.68687		11.43		0.00	0	
R2037 On 03/11/2022 Bond Future			11.62475	80.78512	11.31000	82.62846				0.00	0	
<b>Total R2037 Future</b>										<b>2,944,675.86</b>	<b>35</b>	<b>182,07</b>
R2037 On 04/11/2021 Bond Future	11.49	Call			5,234.87000	5.23487	4,343,090	12.97		0.00	0	60
R2037 On 04/11/2021 Bond Future	11.49	Put			6.40000	0.00640	15,770	12.97		0.00	0	
R2037 On 04/11/2021 Bond Future	12.30	Call			9,832.64000	9.83264	8,931,500	14.28		0.00	0	
R2037 On 04/11/2021 Bond Future	12.30	Put			0.01000	0.00001	0,020	14.28		0.00	0	60
R2037 On 04/11/2021 Bond Future	12.81	Call			12,523.34000	12.52334	11,622,190	14.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.81	Put			0.00000	0.00000	0,000	14.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.82	Call			12,574.58000	12.57458	11,673,430	14.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.82	Put			0.00000	0.00000	0,000	14.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.83	Call			12,625.77000	12.62577	11,724,620	14.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,000	14.87		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			4,557.38000	4.55738	3,875,730	12.55		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			803.31000	0.80331	1,033,510	12.55		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			4,604.04000	4.60404	3,919,400	12.56		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Put			790.58000	0.79058	1,017,790	12.56		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Call			4,510.70000	4.51070	3,832,070	12.53		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			816.09000	0.81609	1,049,310	12.53		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			1,130.87000	1.13087	1,371,680	11.93		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			5,747.08000	5.74708	5,062,850	11.94		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			1,118.77000	1.11877	1,357,360	11.94		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			5,791.87000	5.79187	5,105,440	11.96		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			1,106.80000	1.10680	1,343,190	11.96		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			5,702.36000	5.70236	5,020,350	11.93		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,160.29000	2.16029	1,795,580	10.85		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			4,371.46000	4.37146	4,941,190	10.85		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Call			2,186.97000	2.18697	1,819,290	10.86		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			4,335.52000	4.33552	4,902,280	10.86		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2037 On 04/08/2022 Bond Future	10.10	Call			697.10000	0.69710	540,520	10.36		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			8,153.13000	8.15313	8,930,990	10.36		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,727.02000	3.72702	3,213,060	11.36		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			2,772.41000	2.77241	3,192,890	11.36		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			2,134.05000	2.13405	1,772,310	10.84		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			4,407.92000	4.40792	4,980,620	10.84		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			0.00000	0.00000	1,843,340			0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			59.54000	0.05954	0,000			0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			0.00000	0.00000	1,783,800			0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			0.00000	0.00000	0,000			0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			59.61000	0.05961	1,902,950			0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			0.00000	0.00000	0,000			0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>1,38</b>
<b>Total For R2037</b>										<b>2,944,675.86</b>	<b>35</b>	<b>183,42</b>
R2040 On 04/11/2021 Bond Future			10.93073	87.31629	10.78698	88.31610		11.70		0.00	0	38,88
R2040 On 03/02/2022 Bond Future			11.12895	83.79362	10.97929	84.80517		12.31		13,155,598.34	157	71,19
R2040 On 05/05/2022 Bond Future			11.32970	84.78303	11.17396	85.80670		11.60		4,408,717.56	52	8,49
R2040 On 04/08/2022 Bond Future			11.54061	81.27361	11.37821	82.31016		11.89		0.00	0	
R2040 On 03/11/2022 Bond Future			11.74289	82.32660	11.40000	84.47926				0.00	0	
<b>Total R2040 Future</b>										<b>17,564,315.90</b>	<b>209</b>	<b>118,55</b>
R2040 On 04/11/2021 Bond Future	12.89	Call			12,962.18000	12.96218	11,962,370	15.66		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			0.00000	0.00000	0,000	15.66		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			13,016.09000	13.01609	12,016,280	15.68		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Put			0.00000	0.00000	0,000	15.68		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			13,069.93000	13.06993	12,070,120	15.70		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			0.00000	0.00000	0,000	15.70		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			4,827.80000	4.82780	4,068,570	12.84		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			817.54000	0.81754	1,069,860	12.84		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			4,728.22000	4.72822	3,975,800	12.80		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			844.46000	0.84446	1,103,590	12.80		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			4,777.88000	4.77788	4,022,020	12.82		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			830.83000	0.83083	1,086,520	12.82		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			5,335.38000	5.33538	6,085,090	10.75		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,910.29000	5.91029	5,167,690	12.56		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			1,303.04000	1.30304	1,584,110	12.56		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,275.66000	1.27566	1,551,710	12.60		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			11,476.00000	11.47600	10,551,610	14.72		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			414.33000	0.41433	513,610	14.72		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Call			243.57000	0.24357	167,230	10.39		0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 05/05/2022 Bond Future	9.82	Put			10.04759000	10.04759	10,994,920	10.39		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,170.28000	1.17028	896,320	10.75		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.91	Call			5,957.03000	5.95703	5,211,910	12.58		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,289.17000	1.28917	1,567,720	12.58		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			6,004.05000	6.00405	5,256,430	12.60		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			2,383.57000	2.38357	1,971,740	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			4,610.42000	4.61042	5,235,140	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			2,411.85000	2.41185	1,996,760	11.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			4,571.51000	4.57151	5,192,970	11.45		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			2,355.17000	2.35517	1,946,620	11.43		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			4,649.30000	4.64930	5,277,300	11.43		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			64.14000	0.06414	2,216,800			0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			0.00000	0.00000	0,000			0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			0.00000	0.00000	2,152,660			0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			64.07000	0.06407	0,000			0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			0.00000	0.00000	2,088,590			0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			0.00000	0.00000	0,000			0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>										<b>17,564,315.90</b>	<b>209</b>	<b>122,15</b>
R2044 On 04/11/2021 Bond Future			10.94415	84.20158	10.80030	85.22183		12.19		0.00	0	22,15
R2044 On 03/02/2022 Bond Future			11.13203	80.76899	10.98229	81.80121		12.83		24,230,697.00	300	47,28
R2044 On 05/05/2022 Bond Future			11.32190	81.72269	11.16609	82.76735		12.09		1,471,008.42	18	5,70
R2044 On 04/08/2022 Bond Future			11.52100	78.30260	11.35857	79.36029		12.39		0.00	0	
R2044 On 03/11/2022 Bond Future			11.71152	79.31698	11.40000	81.31102				0.00	0	
<b>Total R2044 Future</b>										<b>25,701,705.42</b>	<b>318</b>	<b>75,21</b>
R2044 On 04/11/2021 Bond Future	12.89	Call			12,972.26000	12.97226	11,952,010	16.85		0.00	0	
R2044 On 04/11/2021 Bond Future	12.89	Put			0.00000	0.00000	0,000	16.85		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Call			13,025.81000	13.02581	12,005,560	16.87		0.00	0	
R2044 On 04/11/2021 Bond Future	12.90	Put			0.00000	0.00000	0,000	16.87		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Call			13,079.29000	13.07929	12,059,040	16.90		0.00	0	
R2044 On 04/11/2021 Bond Future	12.91	Put			0.00000	0.00000	0,000	16.90		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			4,973.80000	4.97380	4,190,790	13.43		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			789.12000	0.78912	1,038,330	13.43		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Call			4,872.26000	4.87226	4,096,070	13.39		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			815.29000	0.81529	1,071,320	13.39		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			4,922.97000	4.92297	4,143,350	13.41		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			802.10000	0.80210	1,054,700	13.41		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,255.35000	1.25535	1,532,390	13.15		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			6,153.57000	6.15357	5,383,440	13.17		0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044 On 05/05/2022 Bond Future	11.93	Put			1,242.08000	1.24208	1,516,610	13.17	0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			6,058.19000	6.05819	5,293,110	13.13	0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,268.77000	1.26877	1,548,350	13.13	0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			6,105.85000	6.10585	5,338,230	13.15	0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,581.27000	2.58127	2,139,160	11.98	0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			4,383.46000	4.38346	4,999,040	11.98	0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,611.20000	2.61120	2,165,700	11.99	0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,345.07000	4.34507	4,957,260	11.99	0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,551.24000	2.55124	2,112,530	11.97	0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			4,421.85000	4.42185	5,040,830	11.97	0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			65.44000	0.06544	2,059,480		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			0.00000	0.00000	0,000		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			0.00000	0.00000	1,994,040		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			65.35000	0.06535	0,000		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			0.00000	0.00000	1,928,690		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>									<b>25,701,705.42</b>	<b>318</b>	<b>75,21</b>
R2048 On 04/11/2021 Bond Future			10.89857	83.15915	10.74963	84.24688		12.54	0.00	0	92,32
R2048 On 03/02/2022 Bond Future			11.08331	84.09413	10.92815	85.19460		12.51	9,586,730.82	114	177,25
R2048 On 05/05/2022 Bond Future			11.26240	80.67158	11.10098	81.78529		12.44	3,065,520.04	38	2,00
R2048 On 04/08/2022 Bond Future			11.44780	81.61771	11.27963	82.74536		12.07	0.00	0	
R2048 On 03/11/2022 Bond Future			11.63522	78.25822	11.31000	80.40261			0.00	0	
<b>Total R2048 Future</b>									<b>12,652,250.86</b>	<b>152</b>	<b>271,61</b>
R2048 On 04/11/2021 Bond Future	9.60	Call			0.01000	0.00001	0,000	12.27	0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			9,318.08000	9.31808	10,405,800	12.27	0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			15.25000	0.01525	2,200	11.81	0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.20	Put			4,256.87000	4.25687	5,331,550	11.81	0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			39.56000	0.03956	7,200	11.77	0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			3,481.73000	3.48173	4,537,100	11.77	0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			13,234.60000	13.23460	12,146,870	17.76	0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.00000	0.00000	0,000	17.76	0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			13,288.63000	13.28863	12,200,900	17.78	0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.00000	0.00000	0,000	17.78	0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			1,027.07000	1.02707	487,670	12.19	0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.80	Put			656.38000	0.65638	1,204,710	12.19	0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			13,180.49000	13.18049	12,092,760	17.73	0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,000	17.73	0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			748.83000	0.74883	507,340	11.62	0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 03/02/2022 Bond Future	10.40	Put			4,699.77000	4.69977	5,558,750	11.62		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			962.89000	0.96289	670,380	11.77		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			4,140.49000	4.14049	4,948,450	11.77		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,501.75000	1.50175	1,098,380	12.10		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			3,168.61000	3.16861	3,865,710	12.10		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			2,169.61000	2.16961	1,652,530	12.38		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			2,372.10000	2.37210	2,955,490	12.38		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,549.57000	2.54957	1,976,810	12.51		0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			2,036.71000	2.03671	2,564,420	12.51		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			4,705.37000	4.70537	3,908,440	13.35		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			973.27000	0.97327	1,276,810	13.35		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			420.98000	0.42098	268,240	11.33		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.20	Put			5,955.75000	5.95575	6,903,480	11.33		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			4,756.20000	4.75620	3,955,410	13.37		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			958.07000	0.95807	1,257,750	13.37		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,807.15000	4.80715	4,002,540	13.39		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			943.10000	0.94310	1,238,960	13.39		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			113.36000	0.11336	64,200	11.18		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			8,971.51000	8.97151	10,022,820	11.18		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			211.23000	0.21123	125,310	11.03		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			7,381.04000	7.38104	8,395,590	11.03		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			5,898.88000	5.89888	5,095,630	13.28		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,328.59000	1.32859	1,639,050	13.28		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,947.45000	5.94745	5,141,360	13.30		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,314.25000	1.31425	1,621,870	13.30		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,996.10000	5.99610	5,187,180	13.32		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,300.07000	1.30007	1,604,860	13.32		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,492.46000	2.49246	2,037,400	11.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			4,574.07000	4.57407	5,246,660	11.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,523.06000	2.52306	2,064,280	11.58		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			4,533.66000	4.53366	5,202,530	11.58		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,553.56000	2.55356	2,091,090	11.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			4,493.25000	4.49325	5,158,430	11.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			0.00000	0.00000	0,000			0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			67.60000	0.06760	2,211,990			0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			0.00000	0.00000	0,000			0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			0.00000	0.00000	2,144,390			0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			67.50000	0.06750	0,000			0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			0.00000	0.00000	2,076,890			0.00	0	

Contract Details				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 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,70</b>
<b>Total For R2048</b>												<b>12,652,250.86</b>	<b>152</b>	<b>278,31</b>
R209	On	04/11/2021	Bond Future			10.55380	69.17655	10.42006	69.93191		11.94	0.00	0	13,15
R209	On	03/02/2022	Bond Future			10.73922	69.95429	10.60046	70.71855		11.96	2,728,217.31	39	18,15
R209	On	05/05/2022	Bond Future			10.92564	67.63856	10.78167	68.41197		11.82	879,301.28	13	3,35
R209	On	04/08/2022	Bond Future			11.11573	68.43282	10.96627	69.21604		11.51	0.00	0	
R209	On	03/11/2022	Bond Future			11.30832	66.17582	11.02000	67.66032			0.00	0	
<b>Total R209 Future</b>												<b>3,607,518.59</b>	<b>52</b>	<b>34,55</b>
R209	On	04/11/2021	Bond Future	9.50	Call			0.10000	0.00010	0,010	10.80	0.00	0	1,45
R209	On	04/11/2021	Bond Future	9.50	Put			5,529.60000	5.52960	6,284,870	10.80	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call			41.10000	0.04110	9,480	10.95	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,491.69000	2.49169	3,215,430	10.95	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			277.97000	0.27797	107,940	11.48	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,255.61000	1.25561	1,840,940	11.48	0.00	0	4,25
R209	On	04/11/2021	Bond Future	12.00	Call			8,219.98000	8.21998	7,464,630	14.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			0.01000	0.00001	0,020	14.98	0.00	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Call			9,019.09000	9.01909	8,263,730	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			0.00000	0.00000	0,000	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			9,065.62000	9.06562	8,310,260	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			0.00000	0.00000	0,000	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			9,112.10000	9.11210	8,356,740	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			0.00000	0.00000	0,000	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			923.64000	0.92364	506,740	11.94	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			470.73000	0.47073	809,190	11.94	0.00	0	15
R209	On	03/02/2022	Bond Future	11.03	Call			3,237.56000	3.23756	2,713,370	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			910.57000	0.91057	1,150,640	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,276.12000	3.27612	2,748,940	12.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			896.30000	0.89630	1,133,380	12.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,199.29000	3.19929	2,678,130	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			925.18000	0.92518	1,168,280	12.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			4,555.61000	4.55561	4,000,080	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,068.87000	1.06887	1,286,750	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			6,745.38000	6.74538	6,099,730	13.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			578.43000	0.57843	706,190	13.41	0.00	0	6,50
R209	On	05/05/2022	Bond Future	10.75	Call			2,233.17000	2.23317	1,857,320	11.55	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			2,405.00000	2.40500	2,802,560	11.55	0.00	0	6,50
R209	On	05/05/2022	Bond Future	11.43	Call			4,480.19000	4.48019	3,928,830	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,094.04000	1.09404	1,316,090	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			4,517.94000	4.51794	3,964,490	12.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2022	Bond Future	11.44	Put		1,081.47000	1.08147	1,301,430	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		392.83000	0.39283	287,470	10.49	0.00	0	5,71
R209	On	05/05/2022	Bond Future	9.75	Put		6,320.64000	6.32064	6,988,690	10.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,782.66000	1.78266	1,484,780	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,868.24000	3.86824	4,353,580	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,805.49000	1.80549	1,505,060	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,835.94000	3.83594	4,318,730	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,760.23000	1.76023	1,464,870	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,901.01000	3.90101	4,388,870	10.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		0.00000	0.00000	0,000		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		0.00000	0.00000	1,484,500		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		52.28000	0.05228	0,000		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		0.00000	0.00000	1,432,220		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		0.00000	0.00000	0,000		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		52.33000	0.05233	1,536,830		0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>31,65</b>
<b>Total For R209</b>											<b>3,607,518.59</b>	<b>52</b>	<b>66,25</b>
R210	On	04/11/2021	Bond Future			212.47064	212.47064	212.40573	212.40573		0.00	0	1,21
R210	On	03/02/2022	Bond Future			214.91225	214.91225	214.84786	214.84786		0.00	0	1,38
R210	On	05/05/2022	Bond Future			214.64609	214.64609	214.58097	214.58097		0.00	0	11
R210	On	04/08/2022	Bond Future			217.34440	217.34440	217.27886	217.27886		0.00	0	
R210	On	03/11/2022	Bond Future			217.15613	217.15613	218.11000	218.11000		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,73</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>2,73</b>
R212	On	04/11/2021	Bond Future			175.81639	175.81639	175.77263	175.77263		0.00	0	3,10
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,10</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>3,10</b>
R213	On	04/11/2021	Bond Future			9.83307	84.31425	9.70454	85.00228	9.51	0.00	0	7,01
R213	On	03/02/2022	Bond Future			10.04669	85.26215	9.91241	85.95848	9.45	0.00	0	16,41
R213	On	05/05/2022	Bond Future			10.25664	82.73633	10.11649	83.44110	9.26	0.00	0	
R213	On	04/08/2022	Bond Future			10.47658	83.71061	10.33005	84.42450	9.01	0.00	0	
R213	On	03/11/2022	Bond Future			10.70420	81.25683	10.39000	82.74804		0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>23,55</b>
R213	On	04/11/2021	Bond Future	11.09	Call		7,044.71000	7.04471	6,356,730	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.03000	0.00003	0,080	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		7,092.69000	7.09269	6,404,700	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		0.03000	0.00003	0,070	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,140.64000	7.14064	6,452,650	11.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/11/2021	Bond Future	11.11	Put			0.03000	0.00003	0,070	11.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			308.29000	0.30829	210,530	8.35	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			4,409.33000	4.40933	5,007,900	8.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			4,319.75000	4.31975	3,763,440	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			488.37000	0.48837	628,390	9.90	0.00	0	2
R213	On	03/02/2022	Bond Future	8.63	Call			72.33000	0.07233	44,830	8.53	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,120.56000	7.12056	7,789,390	8.53	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			120.17000	0.12017	76,920	8.47	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,191.05000	6.19105	6,844,130	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			2,465.49000	2.46549	2,039,790	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,136.35000	1.13635	1,406,980	9.38	0.00	0	2
R213	On	03/02/2022	Bond Future	10.25	Call			2,733.62000	2.73362	2,283,300	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			997.30000	0.99730	1,243,310	9.45	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,037.67000	4.03767	3,496,010	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			550.55000	0.55055	705,220	9.81	0.00	0	4
R213	On	03/02/2022	Bond Future	9.98	Call			1,879.13000	1.87913	1,515,920	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,527.69000	1.52769	1,860,810	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,938.23000	1.93823	1,568,230	9.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,483.16000	1.48316	1,809,490	9.23	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			2,400.29000	2.40029	1,980,920	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,173.36000	1.17336	1,450,320	9.36	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,290.76000	1.29076	1,004,560	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,090.37000	2.09037	2,500,500	8.94	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,820.93000	1.82093	1,464,560	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,573.28000	1.57328	1,913,240	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,849.92000	1.84992	1,490,130	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,550.35000	1.55035	1,886,890	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			366.04000	0.36604	253,130	8.33	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,079.83000	4.07983	4,663,250	8.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			898.44000	0.89844	675,410	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,655.24000	2.65524	3,128,540	8.72	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put			1,245.50000	1.24550	1,477,120	9.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,873.12000	3.87312	3,397,900	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,231.46000	1.23146	1,461,010	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,804.10000	3.80410	3,333,020	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,259.47000	1.25947	1,493,160	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,838.67000	3.83867	3,365,520	9.62	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,645.93000	1.64593	1,383,770	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,839.11000	3.83911	4,290,840	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,666.23000	1.66623	1,401,890	8.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/08/2022	Bond Future	9.90	Put		3,808.73000	3.80873	4,258,280	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,625.49000	1.62549	1,365,530	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,869.38000	3.86938	4,323,310	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		48.04000	0.04804	1,539,250		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		0.00000	0.00000	0,000		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		0.00000	0.00000	1,491,210		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		48.01000	0.04801	0,000		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		0.00000	0.00000	1,443,200		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		0.00000	0.00000	0,000		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>26,40</b>
R214	On	04/11/2021	Bond Future			10.92380	65.93504	10.78500	66.73406	12.74	0.00	0	4,54
R214	On	03/02/2022	Bond Future			11.10974	66.67634	10.96553	67.48476	12.73	600,087.06	9	18,70
R214	On	05/05/2022	Bond Future			11.29001	64.18354	11.14038	65.00165	12.63	128,367.08	2	44
R214	On	04/08/2022	Bond Future			11.47629	64.93617	11.32085	65.76448	12.29	0.00	0	
R214	On	03/11/2022	Bond Future			11.66461	62.49629	11.35000	64.14780		0.00	0	
<b>Total R214 Future</b>											<b>728,454.14</b>	<b>11</b>	<b>23,66</b>
R214	On	04/11/2021	Bond Future	12.46	Call		8,696.44000	8.69644	7,897,430	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.01000	0.00001	0,020	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,742.67000	8.74267	7,943,650	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.01000	0.00001	0,010	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,788.83000	8.78883	7,989,810	16.44	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.01000	0.00001	0,010	16.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,318.33000	3.31833	2,758,190	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		877.11000	0.87711	1,125,390	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,241.53000	3.24153	2,687,870	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		907.00000	0.90700	1,161,760	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,279.86000	3.27986	2,722,940	12.95	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		891.95000	0.89195	1,143,450	12.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,207.56000	1.20756	1,455,390	13.35	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,425.95000	4.42595	3,853,420	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,194.00000	1.19400	1,439,580	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,351.18000	4.35118	3,783,160	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,221.10000	1.22110	1,471,190	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,388.61000	4.38861	3,818,330	13.35	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,941.31000	1.94131	1,613,240	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,819.47000	3.81947	4,319,710	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,965.19000	1.96519	1,634,450	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,787.01000	3.78701	4,284,580	11.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Call			1,917.57000	1.91757	1,592,180	11.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,852.15000	3.85215	4,355,070	11.76	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			53.63000	0.05363	1,705,140		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			0.00000	0.00000	0,000		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			0.00000	0.00000	1,651,510		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			53.57000	0.05357	0,000		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			0.00000	0.00000	1,597,940		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			0.00000	0.00000	0,000		0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>728,454.14</b>	<b>11</b>	<b>23,66</b>
<b>Total for Bond</b>												<b>228,670,170.03</b>	<b>2,520</b>	<b>1,590,56</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>												<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>												<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>												<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			787.20300	787.20300	793.66500	793.66500			7,872,030.00	1	4
GOVI On 03/02/2022 GOVI			796.05400	796.05400	802.59300	802.59300			0.00	0	94
GOVI On 05/05/2022 GOVI			805.44300	805.44300	812.06100	812.06100			0.00	0	
GOVI On 04/08/2022 GOVI			815.27000	815.27000	821.97000	821.97000			0.00	0	
GOVI On 03/11/2022 GOVI			825.41200	825.41200	820.42000	820.42000			0.00	0	
<b>Total GOVI Future</b>									<b>7,872,030.00</b>	<b>1</b>	<b>95</b>
GOVI On 04/11/2021 GOVI	728.40	Call			652,650.00000	65.26500	588,030,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			652,550.00000	65.25500	587,930,000		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			652,450.00000	65.24500	587,830,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			98,330.00000	9.83300	32,940,000		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			98,530.00000	9.85300	33,140,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			98,430.00000	9.84300	33,040,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			238,110.00000	23.81100	171,930,000		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			238,310.00000	23.83100	172,130,000		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			238,210.00000	23.82100	172,030,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			27,000.00000	2.70000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On 04/08/2022	GOVI	819.27	Put			0.00000	0.00000	40,000,000		0.00	0	
GOVI	On 04/08/2022	GOVI	819.28	Call			26,900.00000	2.69000	0,000		0.00	0	
GOVI	On 04/08/2022	GOVI	819.28	Put			0.00000	0.00000	40,100,000		0.00	0	
GOVI	On 04/08/2022	GOVI	819.26	Call			27,100.00000	2.71000	0,000		0.00	0	
GOVI	On 04/08/2022	GOVI	819.26	Put			0.00000	0.00000	39,900,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.42	Call			0.00000	0.00000	49,920,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.43	Call			0.00000	0.00000	49,820,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.43	Put			100.00000	0.01000	0,000		0.00	0	
GOVI	On 03/11/2022	GOVI	820.41	Call			100.00000	0.01000	50,020,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>7,872,030.00</b>	<b>1</b>	<b>95</b>
<b>Total for GOVI</b>											<b>7,872,030.00</b>	<b>1</b>	<b>95</b>
AL37	On 04/11/2021	Index Future			792.88400	792.88400	795.72800	795.72800			0.00	0	
AL37	On 03/02/2022	Index Future			801.79900	801.79900	804.67900	804.67900			0.00	0	
AL37	On 05/05/2022	Index Future			811.25500	811.25500	814.17200	814.17200			0.00	0	
AL37	On 04/08/2022	Index Future			821.15300	821.15300	824.10700	824.10700			0.00	0	
AL37	On 03/11/2022	Index Future			831.36800	831.36800	825.54000	825.54000			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			901.63600	901.63600	908.46300	908.46300			0.00	0	
AL7T	On 03/02/2022	Index Future			911.77300	911.77300	918.68300	918.68300			0.00	0	
AL7T	On 05/05/2022	Index Future			922.52700	922.52700	929.52100	929.52100			0.00	0	
AL7T	On 04/08/2022	Index Future			933.78300	933.78300	940.86300	940.86300			0.00	0	
AL7T	On 03/11/2022	Index Future			945.39900	945.39900	937.67000	937.67000			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			797.31300	797.31300	803.92500	803.92500			0.00	0	1
ALBI	On 03/02/2022	Index Future			806.27800	806.27800	812.96900	812.96900			0.00	0	1
ALBI	On 05/05/2022	Index Future			815.78700	815.78700	822.55900	822.55900			0.00	0	2
ALBI	On 04/08/2022	Index Future			825.74100	825.74100	832.59700	832.59700			0.00	0	
ALBI	On 03/11/2022	Index Future			836.01300	836.01300	831.00000	831.00000			0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>28</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>28</b>
IGOV	On 04/11/2021	Index Future			297.01000	297.01000	297.20500	297.20500			0.00	0	3
IGOV	On 03/02/2022	Index Future			300.42300	300.42300	300.62300	300.62300			0.00	0	4
IGOV	On 05/05/2022	Index Future			304.04000	304.04000	304.24200	304.24200			0.00	0	5

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 04/08/2022 Index Future			307.82100	307.82100	308.02700	308.02700				0.00	0	
IGOV On 03/11/2022 Index Future			311.72100	311.72100	308.73000	308.73000				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>53</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>53</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>81</b>
JIBAR F On 17/11/2021 Jibar Future			3.75500	96.24500	3.75000	96.25000				0.00	0	50,000
JIBAR F On 15/12/2021 Jibar Future			4.02500	95.97500	4.03500	95.96500				0.00	0	
JIBAR F On 19/01/2022 Jibar Future			4.13000	95.87000	4.12000	95.88000				0.00	0	
JIBAR F On 16/02/2022 Jibar Future			4.35000	95.65000	4.41000	95.59000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.48500	95.51500	4.53500	95.46500				0.00	0	
JIBAR F On 20/04/2022 Jibar Future			4.72000	95.28000	4.85000	95.15000				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			5.04000	94.96000	5.09000	94.91000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.32000	94.68000	5.34000	94.66000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.88500	94.11500	5.87000	94.13000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			6.19000	93.81000	6.15000	93.85000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.55000	93.45000	6.49500	93.50500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.86500	93.13500	6.71000	93.29000				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>50,14</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>50,14</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>50,14</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>236,542,200.03</b>	<b>2,521</b>	<b>1,642,55</b>
ABCPI3 On 07/12/2023 Spot Bond			2.27000	321.04541	2.27000	320.91485				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.60864				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.85126				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.08511	9.65000	103.05857				0.00	0	
<b>Total ABF004 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 ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			11.01500	90.52809	11.01500	93.13606				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.87995				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.59801				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.26674				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.92482				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>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.65907				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.38114				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.59924				0.00	2,000,000,000	1,000,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.05808				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.83360				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.20820				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>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.39143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.47730				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.42046				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.94979				0.00	740,000,000	370,000,000
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>740,000,000</b>	<b>370,000,000</b>
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.66854				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.23043				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>	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.22229				0.00	400,000,000	200,000,000
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.75614				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.93973				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.44786				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.00002				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>	
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.67296				0.00	2,358,000,000	1,179,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>2,358,000,000</b>	<b>1,179,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>2,358,000,000</b>	<b>1,179,000,000</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
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.06651				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.87909				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	100.15748				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	100.14825				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	100.15236				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	100.15535				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	100.40272				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	100.76899				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.80698				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	100.48237				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	100.30810				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	100.41325				0.00	600,000,000	300,000,000
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN51</b>										0.00	600,000,000	300,000,000
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.18445				0.00	0	
<b>Total ABFN52 SPOT</b>										0.00	0	
<b>Total For ABFN52</b>										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.04737				0.00	0	
<b>Total ABJ01 SPOT</b>										0.00	0	
<b>Total For ABJ01</b>										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.65822				0.00	0	200,000,000
<b>Total ABJ02 SPOT</b>										0.00	0	200,000,000
<b>Total For ABJ02</b>										0.00	0	200,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.72583				0.00	0	
<b>Total ABJ03 SPOT</b>										0.00	0	
<b>Total For ABJ03</b>										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.22794				0.00	0	
<b>Total ABK12 SPOT</b>										0.00	0	
<b>Total For ABK12</b>										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.25000	7.25000	7.25000	143.69443				0.00	0	
<b>Total ABKI04 SPOT</b>										0.00	0	
<b>Total For ABKI04</b>										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.93131	100.00000	25.86435				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										0.00	0	
<b>Total For ABKI04/I2025</b>										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	153.13112				0.00	0	
<b>Total ABN61 SPOT</b>										0.00	0	
<b>Total For ABN61</b>										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	202.69674				0.00	0	
<b>Total ABN62 SPOT</b>										0.00	0	
<b>Total For ABN62</b>										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	229.75139				0.00	0	
<b>Total ABN63 SPOT</b>										0.00	0	
<b>Total For ABN63</b>										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.98500	6.98500	6.98500	102.13163				0.00	0	
<b>Total ABN67 SPOT</b>										0.00	0	
<b>Total For ABN67</b>										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.83500	7.83500	7.83500	114.72094				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.14500	106.76530	5.14500	106.75056				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.51500	108.70553	5.51500	108.68945				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			7.22000	115.70263	7.22000	115.68033				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			8.10000	116.77480	8.10000	116.74962				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			5.95500	107.74706	5.95500	107.72959				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			8.38000	102.73030	8.38000	102.70701				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	11.48264	100.00000	11.45694				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			1.59000	325.37862	1.59000	325.25228				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			1.04500	175.40807	1.04500	175.34256				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.71000	10.71000	10.71000	103.64906				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.61733				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.59836				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>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.57777				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>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.29126				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>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.59675				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>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.59675				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	100.61292				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	100.61292				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	160.69538				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	163.41560				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	100.56637				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.60969				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.07302				0.00	0	
<b>Total AECI03 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 AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.12835				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	102.21343				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	101.58890				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.89117				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.66556				0.00	800,000,000	1,400,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,400,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>800,000,000</b>	<b>1,400,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.63608				0.00	400,000,000	200,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.67969				0.00	600,000,000	2,900,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>2,900,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>600,000,000</b>	<b>2,900,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	103.65831				0.00	2,600,000,000	1,300,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>1,300,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>2,600,000,000</b>	<b>1,300,000,000</b>
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.10029				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	100.10392				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3' On 18/07/2026 Spot Bond			8.13500	98.70456	8.13500	99.42457				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	100.10957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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	100.12837				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	100.15180				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	100.08704				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.93996				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			6.67500	107.12987	6.67500	107.11076				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.87977				0.00	0	370,000,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	100.99155				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	101.06031				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	101.87181				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	101.09751				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	101.45136				0.00	0	100,000,00
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	100.99147				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	101.06021				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.54087				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	101.08908				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.92270				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	101.02584				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	101.00006				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.09458				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	101.06193				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	101.67802				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.59231				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			7.75500	105.37115	7.75500	105.34925				0.00	0	
<b>Total AIR02 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 AIR02</b>									<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.17500	106.22273	8.17500	106.19961			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			11.68000	95.09434	11.68000	95.06500			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			5.66500	181.29594	5.66500	181.20574			0.00	0	
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.85536			0.00	0	300,000,00
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	100.45246			0.00	0	
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.00015			0.00	964,800,000	321,600,00
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>964,800,000</b>	<b>321,600,00</b>
<b>Total For APF09</b>									<b>0.00</b>	<b>964,800,000</b>	<b>321,600,00</b>
APF10 On 11/09/2022 Spot Bond					0.00000	100.66022			0.00	0	
<b>Total APF10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.53903			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	101.12815			0.00	0	
<b>Total APF15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>									<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.44955			0.00	0	
<b>Total APF16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>									<b>0.00</b>	<b>0</b>	
APF17 On 21/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For APF17</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
ASN02: On 07/12/2033 Spot Bond			4.81000	245.11405	4.81000	244.99767				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			4.82500	222.03647	4.82500	221.93095				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			2.02000	174.95599	2.02000	174.88602				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			2.06500	174.93519	2.06500	174.86500				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			4.51000	192.79813	4.51000	192.70798				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.66234				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	100.41448				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.01000	109.72095	5.01000	109.66835				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19( On 20/06/2022 Spot Bond					0.00000	100.51791				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	100.52571				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	100.57559				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20( On 24/08/2025 Spot Bond					0.00000	105.59193				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21( On 29/08/2022 Spot Bond					0.00000	100.84087				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26( On 20/06/2023 Spot Bond					0.00000	100.66046				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 20/06/2023 Spot Bond					0.00000	100.51815				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 15/08/2023 Spot Bond					0.00000	101.08939				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27( On 20/08/2048 Spot Bond					0.00000	101.05958				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 21/08/2023 Spot Bond					0.00000	100.98811				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28( On 13/09/2025 Spot Bond					0.00000	100.69271				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29( On 26/09/2023 Spot Bond					0.00000	100.44632				0.00	0	
<b>Total ASN291 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 ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.56067				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.91246				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			4.20500	4.20500	4.20500	106.89089				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.01000	5.01000	5.01000	97.93671				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	100.53097				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	100.60622				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	101.21098				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.81502				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			5.12000	108.20679	5.12000	108.15459				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	100.57013				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	100.51785				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	100.54862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.54637				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.54637				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.88162				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.65558				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.53588				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.55584				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.94194				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>	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.62376				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.62376				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.15380				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.54063				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39: On 20/11/2022 Spot Bond					0.00000	100.94783				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	100.58346				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	100.53683				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.63179				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.73982				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.11526				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.47508				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.49019				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.66012				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.31327				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.23411				0.00	0	
<b>Total ASN459 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 ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.09926				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.10021				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.12150				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.62633				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	99.94973				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	99.94021				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.53808				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.81608				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 25/08/2025 Spot Bond					0.00000	111.50200				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.58604				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	100.53624				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.56089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.56089				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 28/09/2025 Spot Bond					0.00000	100.52243				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN507 On 21/12/2026 Spot Bond			9.53000	100.98145	9.53000	100.95576				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN508 On 21/12/2026 Spot Bond			8.71000	100.65646	8.71000	100.63302				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			9.26000	99.25763	9.26000	99.23309				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN510 On 21/12/2026 Spot Bond			9.26000	99.25763	9.26000	99.23309				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2022 Spot Bond			9.10000	102.12614	9.10000	102.10145				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.57536	11.05000	102.54538				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN530 On 31/07/2024 Spot Bond			11.00000	102.56387	11.00000	102.53402				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN532 On 31/01/2024 Spot Bond			10.50000	102.44887	10.50000	102.42039				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN538 On 31/01/2024 Spot Bond			10.50000	102.44887	10.50000	102.42039				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54( On 02/04/2026 Spot Bond					0.00000	100.36630				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 31/01/2030 Spot Bond					0.00000	99.89900				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 28/11/2022 Spot Bond					0.00000	101.36901				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 31/07/2023 Spot Bond			10.60000	102.47189	10.60000	102.44312				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55( On 31/01/2024 Spot Bond			10.47000	101.63525	10.47000	102.41356				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55( On 31/01/2024 Spot Bond			10.55000	102.46038	10.55000	102.43175				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56( On 05/02/2024 Spot Bond					0.00000	99.85400				0.00	0	
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN560</b>										<b>0.00</b>	<b>0</b>	
ASN56( On 24/04/2025 Spot Bond					0.00000	100.00005				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56( On 04/09/2024 Spot Bond					0.00000	100.78388				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	100.62911				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	100.51788				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	100.56357				0.00	0	
<b>Total ASN580 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 ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.24615				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.12946				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.78004				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.47477				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.10810	9.22000	102.08293				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	100.20650				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.15536				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	100.03796				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	100.00014				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	101.08585				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.90080				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	99.87533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.52638				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	101.46109				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	100.56314				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.26982				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.52789				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.53269				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.83473				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.11944				0.00	0	
<b>Total ASN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN627</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.34523				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.62236				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.68467				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>	



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 05/06/2023 Spot Bond					0.00000	100.89999				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.81482				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	100.75156				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	100.26063				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>	
ASN65: On 22/10/2021 Spot Bond					0.00000	0.00000				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	99.97435				0.00	0	
<b>Total ASN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN652</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.16642				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	100.47665				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 12/11/2021 Spot Bond					0.00000	100.91952				0.00	0	
<b>Total ASN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN659</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.92731				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.92100				0.00	0	
<b>Total ASN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN662</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.93767				0.00	0	
<b>Total ASN663 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 ASN663</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.92900				0.00	0	
<b>Total ASN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN664</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.96021				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.86733				0.00	0	
<b>Total ASN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN666</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.16685				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.88027				0.00	0	
<b>Total ASN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN668</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.35435				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.80327				0.00	0	
<b>Total ASN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN670</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.43451				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.77738				0.00	0	
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.65529				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.68372				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.20879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.93776				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.45950				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.94298				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.88257				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.94298				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.85854				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.20477				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.67612				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.49814				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.37742				0.00	0	
<b>Total ASN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN708</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.35776				0.00	0	
<b>Total ASN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN712</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.79298				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.60102				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.52104				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.57410				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.31199				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.34859				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.27879				0.00	0	
<b>Total ASN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN719</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.23052				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.15353				0.00	0	
<b>Total ASN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN724</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.06963				0.00	0	
<b>Total ASN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN725</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.08273				0.00	9,000,000,000	4,500,000,000
<b>Total ASN726 SPOT</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>
<b>Total For ASN726</b>										<b>0.00</b>	<b>9,000,000,000</b>	<b>4,500,000,000</b>
BAW21 On 24/03/2022 Spot Bond			3.99900	102.96660	3.99900	102.95551				0.00	0	
<b>Total BAW21 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 BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.81993	9.30000	100.79519				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.85898				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.98976				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.95697				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.73072				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	100.35002				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			6.86000	98.93192	6.86000	98.91359				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	101.28595				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	100.99416				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.63243				0.00	0	200,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.47422				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.56607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			8.87500	8.87500	8.87500	103.80742				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.32000	11.32000	11.32000	103.75017				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	100.51814				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.48693				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	100.49965				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	100.49987				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	100.50759				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.78229				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.58300				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.57718				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	100.59993				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.58239				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.59921				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	100.56524				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.59903				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.56614				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.59934				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.58251				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.74187				0.00	0	100,000,00
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.58257				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.54932				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.56579				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.54894				0.00	0	
<b>Total BAYA93 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 BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.68320				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.89047				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.70032				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.68397				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.90378				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB2: On 30/06/2023 Spot Bond					0.00000	100.71777				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>	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.68353				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD030: On 18/04/2028 Spot Bond			8.26500	8.26500	8.26500	99.43671				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21: On 05/08/2033 Spot Bond					0.00000	99.81406				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	101.35165				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.76772				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.17645				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.74652				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.40989				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.09329				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.66500	105.06906	7.66500	105.04723				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	101.04576				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	99.89198				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.65879				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	101.26844				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	106.12093				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	101.85455				0.00	0	200,000,00
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BGL18</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
BGL19 On 29/09/2024 Spot Bond					0.00000	104.86066				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.84975				0.00	400,000,000	200,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
BID08 On 30/06/2022 Spot Bond					0.00000	100.80898				0.00	1,500,000,000	1,000,000,000
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>
BID09 On 15/11/2021 Spot Bond					0.00000	100.98442				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.48451				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			6.41500	110.31102	6.41500	110.29209				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	100.65440				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.21688				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	100.03113				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	100.01583				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93293				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	100.23115				0.00	0	
<b>Total BNPP02 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 BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 21/02/2023 Spot Bond					0.00000	99.44500				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	97.23600				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	66.30100				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 06/07/2026 Spot Bond					0.00000	52.56700				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	100.69820				0.00	0	
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.83070				0.00	0	
<b>Total BNPP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP11</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.35048				0.00	0	
<b>Total BNPP12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP12</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.01995				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.91888				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.66785				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.11225				0.00	0	500,000,00
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BPPF2: On 16/01/2022 Spot Bond			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 BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.10877				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.87255				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.28268				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2021 Spot Bond					0.00000	99.88784				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>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.88223				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.87737				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.86333				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.92657				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.25282				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	100.41343				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	98.53572				0.00	0	200,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CCT01 On 23/06/2023 Spot Bond			7.84000	111.49104	7.84000	111.46763				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			8.07000	112.54141	8.07000	112.51709				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			8.67000	108.41812	8.67000	108.39270				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.03000	10.03000	10.03000	103.02815				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	99.80725				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.59468				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.17897				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.26256				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	100.00041				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	100.00026				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.08369	4.77000	105.50700				0.00	0	
<b>Total CLN315 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 CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.25071				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			7.44500	107.74608	7.44500	107.72432				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	110.34893	8.70700	113.30100				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	101.69136				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.98423				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.35314				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.14051	10.98000	100.11094				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.60168	6.50000	111.28800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.56065				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.13720				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>	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.12764				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			1.99000	174.96987	1.99000	174.90004				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.55000	140.92669	5.55000	140.85711				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.99000	139.03907	5.99000	138.96881				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	101.05700				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.13087				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	100.96847				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.97233				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			6.87500	102.36228	6.87500	102.34350				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	100.85887				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	100.52297				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	100.63424				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	101.25018				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	95.76904	100.00000	95.52963				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>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.93668				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>	
CLN485 On 02/12/2021 Spot Bond			6.37000	104.15743	6.37000	104.13937				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>	
CLN488 On 28/07/2022 Spot Bond			6.67500	104.01331	6.67500	103.99476				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>	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.63061				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>	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.65475				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.95038				0.00	0	
<b>Total CLN495 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 CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			7.07500	109.05342	7.07500	109.03248				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.69118				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>	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.23608				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.24922				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.70052				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.48113				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.82980				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	100.59197				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.54354				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	101.10695	9.96000	101.07982				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	99.89331	10.01000	99.86666				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	101.05222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.06925	9.60000	98.38275				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>	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.66600				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>	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.90716				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>	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.17466	9.20000	101.14952				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.66656				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.34066				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.24307				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.26017				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.99713				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.66600				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.60823				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	100.11542				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			9.49000	105.43121	9.49000	105.40464				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	99.11403				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	99.99994				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	100.13229				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	142.86500				0.00	0	
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.89701				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>	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.14938				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN546 On 21/08/2026 Spot Bond			8.96000	105.84881	8.96000	105.82359				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.01000	103.80263	9.01000	103.77737				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			9.10000	108.12328	9.10000	108.09714				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.09660				0.00	0	
<b>Total CLN55 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 CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 15/11/2023 Spot Bond					0.00000	101.16770				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 12/11/2023 Spot Bond					0.00000	101.14992				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 24/11/2024 Spot Bond					0.00000	101.00131				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55: On 17/01/2024 Spot Bond					0.00000	100.14645				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	117.63000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 11/02/2026 Spot Bond					0.00000	101.21613				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 12/11/2025 Spot Bond			10.19000	104.49456	10.19000	104.47429				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 12/11/2025 Spot Bond			8.96000	108.60015	8.96000	108.57428				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>	
CLN56: On 08/02/2024 Spot Bond					0.00000	101.21049				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.91407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.48316				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.79194				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.14442				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.19000	107.13966	9.19000	107.11351				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.21056				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.15057				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.64001				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.66506				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.11049				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.35376				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.19054				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN582 On 30/05/2022 Spot Bond					0.00000	100.84359				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.73809				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	100.10032				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.80629				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.89731				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.72549				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.59451				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.55602				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.55003				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.35616				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>	
CLN592 On 05/12/2026 Spot Bond			3.97000	144.04573	3.97000	116.50511				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.98442				0.00	0	
<b>Total CLN593 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 CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.42732				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.98442				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.81920				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	100.33384				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	100.66180				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	100.55602				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.55602				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.90181				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.15731				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	101.08940				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.68496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.11528				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.98279				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	99.90049	9.32000	99.87563				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	100.00004				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.49986				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.75761				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.94848				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.82875				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.40420				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN617 On 20/12/2024 Spot Bond					0.00000	102.00276				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	101.08201				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.80136				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	99.95909				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	99.95932				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	100.03994				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	99.99993				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			6.65500	105.01897	6.65500	105.00029				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.21022				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>	
CLN627 On 31/07/2034 Spot Bond					0.00000	91.18616				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.03000	63.41107	12.03000	84.22017				0.00	0	
<b>Total CLN628 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 CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62: On 20/11/2022 Spot Bond					0.00000	101.02437				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			9.66000	101.22873	9.66000	101.20279				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	101.20474				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.98906				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	100.28573				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	101.27463				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.09234				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.93984				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.19926				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/02/2022 Spot Bond					0.00000	101.23581				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.30886				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.10169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.94500				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	100.54552				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	99.94122				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	100.54647				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.36170				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.86626				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.19926				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.96152				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.19926				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	100.67930				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	100.26170				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	101.20990				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	99.90500				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.98200				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.18200				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.22188				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.39929				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>	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.44032				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.40469				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.16858				0.00	0	
<b>Total CLN669 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 CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.97307				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>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.32712				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.71150				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			4.25785	146.64759	4.25785	119.12184				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 31/01/2025 Spot Bond			4.25785	146.64759	4.25785	119.12261				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.35451				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.42754				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.54469				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.23589				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.37825				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.69881				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.52079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.53557				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.44025				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	100.63688				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	100.63666				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.55852				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.47841				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.55865				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.45993				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.44117				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.89158				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.88690				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70( On 28/02/2023 Spot Bond					0.00000	100.77185				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	101.03185				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	84.49538				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 12/02/2025 Spot Bond					0.00000	101.62711				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.01794				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>	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.46405				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>	
CLN70 On 11/09/2026 Spot Bond					0.00000	100.64312				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>	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.54546				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>	
CLN71( On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.44818				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.69510				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>	
CLN71 On 11/03/2022 Spot Bond					0.00000	100.56757				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>	
CLN71 On 12/02/2022 Spot Bond					0.00000	100.99827				0.00	0	
<b>Total CLN713 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 CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.54915				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	100.54915				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	100.54915				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.47179				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	100.58026				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	80.45383				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	80.78100				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	100.73742				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.50203				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	100.50396				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	100.50396				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	100.50396				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.51318				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.51318				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.51318				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	84.04197				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.09855				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	85.74882				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	100.59169				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.31178				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.73300				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	100.62248				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73{ On 20/12/2023 Spot Bond					0.00000	100.65090				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>	
CLN73{ On 20/06/2026 Spot Bond					0.00000	107.12200				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>	
CLN74{ On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.33482				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74{ On 19/08/2025 Spot Bond					0.00000	101.18099				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	100.50298				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	101.25735				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	101.58138				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	101.79329				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	101.06406				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	100.55860				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	101.53083				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.63740				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	100.35071				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.71262				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.66418				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.93338				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.90545				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.07798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.24006				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.00722				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.01601				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.71262				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.56222				0.00	0	
<b>Total CLN768 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN768</b>										<b>0.00</b>	<b>0</b>	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.48860				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond			6.92500	6.92500	6.92500	99.63868				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.07520				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.37587				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN773 On 28/08/2028 Spot Bond					0.00000	100.26144				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 31/07/2028 Spot Bond					0.00000	99.87424				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.26500	99.45883	8.26500	99.43671				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.97500	111.02030	7.97500	110.99659		14,421,033,000,000.00		1,808,280,000	13,000,000,000	
<b>Total COJ05 SPOT</b>								<b>14,421,033,000,000.00</b>		<b>1,808,280,000</b>	<b>13,000,000,000</b>	
<b>Total For COJ05</b>								<b>14,421,033,000,000.00</b>		<b>1,808,280,000</b>	<b>13,000,000,000</b>	
COJ08 On 22/06/2026 Spot Bond			10.21000	108.43673	10.21000	108.40724				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.96500	111.43061	6.96500	111.40977				0.00	0	50,200,000,000
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
COT01 On 03/04/2023 Spot Bond			7.51000	102.70777	7.51000	102.68698				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.02000	92.62944	12.02000	92.59974				0.00	0	100,000,000
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.61000	98.30948	10.61000	98.28171				0.00	0	75,000,000,000
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
CPV01 On 30/06/2029 Spot Bond			9.87500	9.87500	9.87500	107.27507				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.11257				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.93023				0.00	0	
<b>Total DENG99 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 DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.74143				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	101.31648				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.92443				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.99604				0.00	0	100,000,00
<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			9.36000	9.36000	9.36000	107.32767				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.37770				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.00014				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			6.94500	105.44902	6.94500	105.42946				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	41.84972	100.00000	41.75760				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	41.84972	100.00000	41.75760				0.00	0	
<b>Total DV23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	
DV24 On 18/02/2024 Spot Bond			7.45500	106.46435	7.45500	106.44318				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.79007	9.69000	101.76390				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.79007	9.69000	101.76390				0.00	0	
<b>Total DV24/R2023 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 DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.85500	93.43298	11.85500	93.40373				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.86466	10.10000	101.83738				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.86466	10.10000	101.83738				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.84657				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	100.32959				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.61620				0.00	0	27,718,900,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,718,900,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>27,718,900,00</b>
DVF22k On 24/10/2022 Spot Bond					0.00000	100.13503				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	97.76155				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	98.15958				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.05979				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.84800				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2: On 31/05/2024 Spot Bond					0.00000	98.90372				0.00	0	1,200,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</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
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.20031				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.91142				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.64250				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.90580				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.39169				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.12035				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			5.63500	102.67174	5.63500	102.65622				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			6.98500	107.54829	6.98500	107.52790				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			5.07000	110.27142	5.07000	110.21813				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.01000	97.39324	5.01000	97.34654				0.00	0	3,973,417,90
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,973,417,90</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>3,973,417,90</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	137.27451	2.25000	137.21881				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			3.78000	147.90967	3.78000	147.84360				0.00	0	
<b>Total EL28 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 EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.79300	135.85415	3.79300	135.79341				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			3.83500	131.47814	3.83500	131.41921				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.76000	113.70138	4.76000	113.64756				0.00	0	4,023,857,90
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,023,857,90</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>4,023,857,90</b>
EL36 On 31/01/2036 Spot Bond			4.98000	99.52795	4.98000	99.48032				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.27451	2.25000	137.21881				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	163.08794				0.00	0	
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.47712				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	124.15785				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	123.16103				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>	
ELN008 On 28/07/2025 Spot Bond					0.00000	121.27818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.68191				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.88705				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 15/04/2024 Spot Bond					0.00000	109.08314				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.91204				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			9.69500	100.53868	9.69500	100.51282				0.00	0	18,100,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
EMM04 On 16/05/2028 Spot Bond			11.27000	11.27000	11.27000	98.61079				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			11.62000	11.62000	11.62000	97.40645				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			9.76000	9.76000	9.76000	104.26637				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			9.76000	9.76000	9.76000	104.82266				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			11.67500	11.67500	11.67500	78.15132				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			10.84000	10.84000	10.84000	103.18115				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			11.67500	11.67500	11.67500	97.68473				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.77327				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.70532				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	100.64284				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	100.62597				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	101.10672				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	100.84946				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.89706				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.75096				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.12821				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	100.62023				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.75604				0.00	0	
<b>Total EQT002 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 EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.77724				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>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.10401				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>	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.71684				0.00	0	200,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
EQT00: On 30/10/2023 Spot Bond					0.00000	99.90021				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.49280				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.25162				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.03678				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.98962				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.11215				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.99904				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.04615				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.97458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.95193				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.09326				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.30500	106.87412	6.30500	106.85609				0.00	0	40,000,000.00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000.00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000.00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.49669	10.00000	102.46951				0.00	0	
<b>Total ES23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>										<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			8.76000	97.22279	8.76000	97.19990			493,990,416,000.00		56,391,600	2,555,420,200.00
<b>Total ES26 SPOT</b>									<b>493,990,416,000.00</b>		<b>56,391,600</b>	<b>2,555,420,200.00</b>
<b>Total For ES26</b>									<b>493,990,416,000.00</b>		<b>56,391,600</b>	<b>2,555,420,200.00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.50897	7.85000	100.48772				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			11.47500	75.38621	11.34000	76.07227			678,562,650,000.00		59,134,000	858,115,400.00
<b>Total ES33 SPOT</b>									<b>678,562,650,000.00</b>		<b>59,134,000</b>	<b>858,115,400.00</b>
<b>Total For ES33</b>									<b>678,562,650,000.00</b>		<b>59,134,000</b>	<b>858,115,400.00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.83740	7.50000	100.81689				0.00	0	
<b>Total ES33/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.96500	73.73825	11.82500	74.54941			437,732,346,000.00		36,584,400	3,000,000.00
<b>Total ES42 SPOT</b>									<b>437,732,346,000.00</b>		<b>36,584,400</b>	<b>3,000,000.00</b>
<b>Total For ES42</b>									<b>437,732,346,000.00</b>		<b>36,584,400</b>	<b>3,000,000.00</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.02287	8.50000	100.00000				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	100.68780				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	101.54234				0.00	0	200,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.57011				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	101.01898				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.98388				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.03202				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.07976				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.94296				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	100.37975				0.00	0	200,000,00
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.90466				0.00	1,800,000,000	900,000,00
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
<b>Total For FIFC36</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.26807				0.00	0	560,000,00
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	<b>560,000,00</b>
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.35668				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.89951				0.00	0	
<b>Total FRB17 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 FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.51864				0.00	0	
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.73823				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	102.24392				0.00	3,000,000,000	2,000,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>2,000,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.71310				0.00	600,000,000	300,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.16345				0.00	600,000,000	2,900,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>2,900,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>600,000,000</b>	<b>2,900,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.37380				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			9.46000	106.69202	9.46000	106.66507				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.76229				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	101.54739				0.00	1,600,000,000	900,000,000
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>900,000,000</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>900,000,000</b>
FRB30 On 19/04/2026 Spot Bond			8.26000	99.76712	8.26000	99.74493				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>	
FRB122 On 31/01/2022 Spot Bond			1.45000	175.22000	1.45000	175.15263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.05000	322.43911	2.05000	322.30989				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			2.86500	2.86500	2.86500	153.05951				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			3.63000	202.90499	3.63000	202.81492				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			4.15000	4.15000	4.15000	107.28974				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	220.15622				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			5.22000	92.77752	5.22000	92.73238				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			5.26000	93.64148	5.26000	93.59596				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			7.11178	7.11178	7.11178	81.22146				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			7.18294	7.18294	7.18294	80.39861				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	147.07020				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC18: On 06/08/2023 Spot Bond					0.00000	97.04637				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.10000	174.91900	2.10000	174.84866				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			2.96000	174.52236	2.96000	174.44811				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.42436				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	100.65032				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.71587				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.99234				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.38109				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	102.23785				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.94850				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	100.62242				0.00	0	
<b>Total FRC280 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 FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.78523				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.55405				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.58244				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.78356				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.54356				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.28654				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.09902				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.11814				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.84405				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.53125				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.49626				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.04583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.47430				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.83834				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.47303				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	100.53211				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	100.61092				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.66981				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	99.85820				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.68104				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.39998				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	100.60332				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.66958				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/12/2024 Spot Bond					0.00000	100.82196				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.61737				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.31103				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.44095				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.34865				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>	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.87177				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>	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.15996				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>	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.14588				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.42509				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.12672				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.18583				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.44515				0.00	0	
<b>Total FRC340 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 FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.79101				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.54008				0.00	0	40,000,00
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRC34: On 15/10/2022 Spot Bond					0.00000	100.15666				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	100.71870				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	101.17660				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.76573				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	101.58238				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	101.43855				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.94108				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.98944				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	101.60775				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	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	101.61012				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.59405				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.61116				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	101.10995				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	101.54243				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.63927				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	101.43335				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	100.38362				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	101.23835				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	101.35327				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	101.63979				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
FRC36( On 20/06/2026 Spot Bond					0.00000	100.89427				0.00	0	
<b>Total FRC366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>										<b>0.00</b>	<b>0</b>	
FRC36( On 31/05/2024 Spot Bond					0.00000	101.00991				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	101.53958				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	101.54414				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 25/04/2023 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 25/04/2023 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	101.58607				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 25/04/2023 Spot Bond					0.00000	100.46732				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	100.79206				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/06/2026 Spot Bond					0.00000	100.78758				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 20/12/2026 Spot Bond					0.00000	100.55289				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37( On 23/09/2023 Spot Bond					0.00000	100.55278				0.00	0	
<b>Total FRC379 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 FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 16/12/2021 Spot Bond					0.00000	100.37770				0.00	0	
<b>Total FRC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC380</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			2.74000	2.74000	2.74000	174.55040				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			2.68000	2.68000	2.68000	174.57832				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			2.69000	2.69000	2.69000	174.57367				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			4.50500	102.94836	4.50500	102.90018				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			4.86000	111.82691	4.86000	111.77374				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	100.10981				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.05892				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	101.98764				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.68148				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	103.34585				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.77167				0.00	0	



Contract Details	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	102.80064				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	100.47499				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.90272				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	100.48301				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			4.44800	4.44800	4.44800	98.81809				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			4.83000	4.83000	4.83000	112.20061				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	99.56985				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	100.00006				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			4.97000	110.27786	4.97000	110.22511				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			4.76000	223.40561	4.76000	223.29982				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			5.11000	108.34338	5.11000	108.29116				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			4.79000	4.79000	4.79000	222.66676				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			3.70000	149.20194	3.70000	149.13561				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	129.76275	3.70500	129.70505				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			4.91000	111.11958	4.91000	111.06661				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			4.91000	220.26142	4.91000	220.15622				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			4.96000	219.22526	4.96000	219.12029				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.23000	121.40728	3.23000	151.32946				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			4.99000	218.60641	4.99000	218.50155				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			5.11000	108.34338	5.11000	108.29116				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			4.32000	194.93085	4.32000	194.84069				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			5.86000	98.64983	5.86000	98.60033				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			4.21000	196.17785	4.21000	196.08769				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			4.27000	195.49655	4.27000	195.40639				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			5.50000	208.40365	5.50000	208.30088				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			5.81000	99.26252	5.81000	99.21284				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			5.11000	5.11000	5.11000	108.29116				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			5.09000	108.61723	5.09000	108.56494				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			4.08000	197.66329	4.08000	197.57316				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			5.27000	212.93154	5.27000	212.82784				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			4.21000	196.17785	4.21000	196.08769				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			4.21000	196.17785	4.21000	196.08769				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			3.61100	203.12976	3.61100	203.03970				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			4.00000	147.82180	4.00000	147.75490				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			1.80000	175.05781	1.80000	174.98883				0.00	0	

Contract Details	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			4.56000	192.24132	4.56000	192.15119				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			4.60000	191.79720	4.60000	191.70705				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			3.97000	147.95914	3.97000	147.89229				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			4.07500	197.72069	4.07500	197.63056				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			4.61000	4.61000	4.61000	191.59620				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.86368				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	100.10358				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	100.11403				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	100.55128				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>	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.47480				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS184 On 16/11/2023 Spot Bond					0.00000	198.09414				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	148.58677				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	180.51432				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	40.61043				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	101.10192				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	101.26807				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.16010				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.93227				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>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.17229				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.00524				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>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	

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 FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.47978				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 06/07/2022 Spot Bond					0.00000	100.54215				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.54008				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 31/07/2022 Spot Bond					0.00000	102.31023				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.14845				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.45685				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.03443				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 23/10/2025 Spot Bond					0.00000	118.01398				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.65395				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.34820				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 12/12/2025 Spot Bond					0.00000	78.59319				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.16566				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>	

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 29/12/2025 Spot Bond					0.00000	113.14423				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	100.36553				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	100.14925				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	101.08340				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	101.08578				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.52444				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	101.07864				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.74274				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>	



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 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	109.54289				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.88995				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.66873				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	101.07938				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.45645				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	109.68677				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.45990				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 05/07/2022 Spot Bond					0.00000	107.41138				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 14/07/2022 Spot Bond					0.00000	100.37035				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 21/07/2022 Spot Bond					0.00000	102.62858				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 31/03/2032 Spot Bond					0.00000	100.45713				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 18/08/2022 Spot Bond					0.00000	100.94363				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 26/11/2021 Spot Bond					0.00000	100.65444				0.00	0	
<b>Total FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 12/11/2021 Spot Bond					0.00000	100.49437				0.00	0	
<b>Total FRS277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS277</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 30/09/2024 Spot Bond					0.00000	100.57464				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 21/09/2024 Spot Bond					0.00000	100.75007				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.64147				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.14681				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total FRS283 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
<b>Total For FRS283</b>									<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			1.85000	1.85000	1.85000	323.58494			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			1.59000	325.37862	1.59000	325.25228			0.00	0		
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>		
FRS43 On 07/12/2023 Spot Bond			1.59000	1.59000	1.59000	325.25228			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			1.04000	175.41040	1.04000	175.34490			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			1.04000	175.41040	1.04000	175.34490			0.00	0		
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>		
FRS62 On 04/11/2026 Spot Bond					0.00000	101.23821			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			4.81000	103.66405	4.81000	103.61489			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			4.28000	72.02740	4.28000	111.61153			0.00	0		
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>		
FRS85 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	151.84842			0.00	0		
<b>Total FRS85 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 FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	150.53158				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			2.65000	2.65000	2.65000	318.52355				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			5.54500	5.54500	5.54500	103.99284				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			6.86000	114.80685	6.86000	114.78570				0.00	0	
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.05000	111.17937	7.05000	111.15844				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.82000	107.40817	7.82000	107.38555			64,500,924,000.00	8,248,200	8,106,200	
<b>Total FRX26 SPOT</b>									<b>64,500,924,000.00</b>	<b>8,248,200</b>	<b>8,106,200</b>	
<b>Total For FRX26</b>									<b>64,500,924,000.00</b>	<b>8,248,200</b>	<b>8,106,200</b>	
FRX27 On 07/03/2027 Spot Bond			7.85000	111.44686	7.85000	111.42315			0.00	0	0	
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.27000	111.92913	8.27000	111.90449			0.00	0	0	
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.90000	107.17837	8.90000	107.15301			0.00	0	0	
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.16000	103.78041	9.16000	103.75515			0.00	0	0	
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.29500	108.80626	9.29500	108.77911			0.00	0	0	
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.60000	77.90188	10.60000	77.87979			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.79809				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	101.15890				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.92630				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.88122				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.91185				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.92086				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.13871				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.14609				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.15582				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.16066				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.99353				0.00	0	10,000.00
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000.00</b>
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	<b>10,000.00</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
GBL06 On 21/06/2024 Spot Bond					0.00000	100.87329				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.87625				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.91967				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.87422				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.91005				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	101.27365				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			3.75000	114.65906	3.75000	114.60787				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.76783				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.49500	106.92182	6.49500	106.90306				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.93476				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.99741				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			6.86000	107.06037	6.86000	107.04054				0.00	0	
<b>Total GRT21 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 GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.13308				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.99115				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.85566				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	101.10608				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	101.46874				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	99.36331				0.00	0	25,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.59938				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.32693				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	99.21130				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.79010				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	99.82485				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	97.63111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	97.76597				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	98.07122				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.36850				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.90525				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	100.10839				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.48735				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.96949				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.39972				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	100.04005				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	100.23226				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	101.42601				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.59937				0.00	0	80,000,00
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
H10T3 On 28/10/2021 Spot Bond					0.00000	99.96014				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.99913				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.09383				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	100.51797				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.34132				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.76722				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.04007				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.97097				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	100.40665				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.82684				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.71168				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.67161				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	100.39365				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	100.36977				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	100.36303				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			2.19000	321.55130	2.19000	321.42124				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.54000	2.54000	2.54000	327.33910				0.00	0	
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/08/2030 Spot Bond			10.22500	102.43585	10.22500	102.40810				0.00	0	
<b>Total HWAY30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY30</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 28/02/2033 Spot Bond			4.83500	77.97425	4.83500	102.43142				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			11.27000	88.65417	11.27000	88.62777		175,437,836,000.00		15,566,800	3,645,298,600	
<b>Total HWAY34 SPOT</b>								<b>175,437,836,000.00</b>		<b>15,566,800</b>	<b>3,645,298,600</b>	
<b>Total For HWAY34</b>								<b>175,437,836,000.00</b>		<b>15,566,800</b>	<b>3,645,298,600</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.20765	100.00000	11.18298				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			11.34000	87.76312	11.34000	87.73682				0.00	0	5,300,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.20604	100.00000	11.18137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<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	100.29716				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	100.10981				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.79777				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			2.56000	154.58711	2.55000	154.57136				111,663,109,120,000.00	43,618,402,000	424,902,889,500
<b>Total I2025 SPOT</b>										<b>11,663,109,120,000.00</b>	<b>43,618,402,000</b>	<b>424,902,889,500</b>
<b>Total For I2025</b>										<b>11,663,109,120,000.00</b>	<b>43,618,402,000</b>	<b>424,902,889,500</b>
I2029 On 31/03/2029 Spot Bond			3.30000	113.72019	3.28000	113.82590				282,232,276,920,000.00	85,524,932,400	275,270,895,900
<b>Total I2029 SPOT</b>										<b>12,232,276,920,000.00</b>	<b>85,524,932,400</b>	<b>275,270,895,900</b>
<b>Total For I2029</b>										<b>12,232,276,920,000.00</b>	<b>85,524,932,400</b>	<b>275,270,895,900</b>
I2033 On 28/02/2033 Spot Bond			4.00000	108.19995	4.00500	108.09733				938,391,219,200,000.00	234,597,804,800	171,731,346,000
<b>Total I2033 SPOT</b>										<b>18,391,219,200,000.00</b>	<b>234,597,804,800</b>	<b>171,731,346,000</b>
<b>Total For I2033</b>										<b>18,391,219,200,000.00</b>	<b>234,597,804,800</b>	<b>171,731,346,000</b>
I2038 On 31/01/2038 Spot Bond			4.22000	121.37291	4.21000	121.47391				229,320,680,570,000.00	54,341,393,500	324,916,085,500
<b>Total I2038 SPOT</b>										<b>19,320,680,570,000.00</b>	<b>54,341,393,500</b>	<b>324,916,085,500</b>
<b>Total For I2038</b>										<b>19,320,680,570,000.00</b>	<b>54,341,393,500</b>	<b>324,916,085,500</b>
I2046 On 31/03/2046 Spot Bond			4.25000	108.82306	4.22000	109.32409				646,979,636,900,000.00	152,230,502,800	254,325,111,900
<b>Total I2046 SPOT</b>										<b>16,979,636,900,000.00</b>	<b>152,230,502,800</b>	<b>254,325,111,900</b>
<b>Total For I2046</b>										<b>16,979,636,900,000.00</b>	<b>152,230,502,800</b>	<b>254,325,111,900</b>
I2050 On 31/12/2050 Spot Bond			4.26000	111.94431	4.26000	111.89286				272,720,222,616,000.00	64,018,831,600	300,189,044,900
<b>Total I2050 SPOT</b>										<b>12,720,222,616,000.00</b>	<b>64,018,831,600</b>	<b>300,189,044,900</b>
<b>Total For I2050</b>										<b>12,720,222,616,000.00</b>	<b>64,018,831,600</b>	<b>300,189,044,900</b>
IBL101 On 24/05/2022 Spot Bond			6.39000	6.39000	6.39000	105.29711				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	101.27157				0.00	0	900,000.00
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000.00</b>
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	<b>900,000.00</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
IBL109 On 07/12/2023 Spot Bond			2.31000	320.79285	2.31000	320.66205				0.00	0	
<b>Total IBL109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.96231				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.89351				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.07963				0.00	0	800,000,00
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.98419				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	100.20010				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.83313				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	100.14629				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.10956				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	100.79915				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	100.23190				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.94836				0.00	0	
<b>Total IBL135 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 IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.88827				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.76811				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	99.69684				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.88934				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.88481				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	100.54167				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.33377				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.76946				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.80272				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.00413				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.87929				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	100.08560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.04469				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	100.04623				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	101.06973				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.21323				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	101.18616				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	100.27693				0.00	0	
<b>Total IBL162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL162</b>										<b>0.00</b>	<b>0</b>	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.16866				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.91520				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.94780				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.08015				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	100.08294				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL179 On 15/11/2021 Spot Bond					0.00000	100.92100				0.00	0	
<b>Total IBL179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL179</b>										<b>0.00</b>	<b>0</b>	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.86733				0.00	0	
<b>Total IBL180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL180</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.82346				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.85264				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.71832				0.00	0	
<b>Total IBL183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL183</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.60668				0.00	0	
<b>Total IBL190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL190</b>										<b>0.00</b>	<b>0</b>	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.62812				0.00	0	
<b>Total IBL191 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.23985				0.00	0	
<b>Total IBL192 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL192</b>										<b>0.00</b>	<b>0</b>	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.07767				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.12000	1.12000	1.12000	175.30735				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.07500	108.59810	7.07500	108.57759		7,075,000,000,000.00		1,000,000,000	500,000,000	
<b>Total IBL60 SPOT</b>								<b>7,075,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For IBL60</b>								<b>7,075,000,000,000.00</b>		<b>1,000,000,000</b>	<b>500,000,000</b>	
IBL67 On 31/01/2022 Spot Bond			1.39000	175.24784	1.39000	175.18073				0.00	0	
<b>Total IBL67 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 IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.46500	108.92696	5.46500	108.91100				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.60238				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			8.66000	106.36988	8.66000	106.34538				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.17000	111.28578	10.17000	111.48089				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.73982				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.38000	109.85978	9.38000	109.83227				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	99.20678				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.01859				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.09421				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.72915				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.12739				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.58595				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.32329				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>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.48937				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.18411				0.00	750,000,000	750,000,000
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>750,000,000</b>	<b>750,000,000</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>750,000,000</b>	<b>750,000,000</b>
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.03704				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.59812				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.11000	104.92538	8.11000	104.90259				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.86410				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	104.71845				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	104.05809				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.84346				0.00	200,000,000	100,000,000
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	99.00116				0.00	0	100,000,00
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
INLV08 On 12/06/2026 Spot Bond					0.00000	103.19214				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.98844				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	100.59282				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	100.49747				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	100.50642				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	100.42863				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.81432				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.20151				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	100.14784				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.12783				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.14836				0.00	0	
<b>Total IPF27 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 IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.41450				0.00	0	300,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	98.95301				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	100.36833				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	100.63735				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	100.88139				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	100.58765				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	100.63950	2.75000	100.63198				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			4.97000	187.74397	4.97000	187.65387				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	101.80696				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			2.54000	2.54000	2.54000	174.64350				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	101.64674				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			8.41000	8.41000	8.41000	105.59309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IV043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	99.85673				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			1.98500	174.97218	1.98500	174.90236				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.37484				0.00	0	100,000,00
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IV050 On 26/06/2024 Spot Bond					0.00000	103.12273				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			4.87000	188.82972	4.87000	188.73961				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			6.89000	104.59052	6.89000	104.57093				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.26157				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.55995				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.78435				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	101.16119				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	101.20448				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	100.49396				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.76781				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.75543				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.82403				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.82445				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	100.60322				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.75327				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	100.47379				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	100.23310				0.00	0	
<b>Total IVC178 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 IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.03683				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.73567				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.58684				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.55345	7.40000	102.53309				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.89888				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.90741				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.08844				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	100.60737				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	101.69328	7.23000	101.67365				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	100.36379				0.00	0	
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.35482				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.84610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC199</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.13796	7.45000	101.11753				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.83913				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.50920	3.91012	103.99045				0.00	0	
<b>Total IVC202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>										<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
<b>Total IVZ063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ063</b>										<b>0.00</b>	<b>0</b>	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.91241				0.00	0	
<b>Total IVZ064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ064</b>										<b>0.00</b>	<b>0</b>	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.83589				0.00	0	
<b>Total IVZ065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ065</b>										<b>0.00</b>	<b>0</b>	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				0.00	0	
<b>Total IVZ066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ066</b>										<b>0.00</b>	<b>0</b>	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725				0.00	0	
<b>Total IVZ067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ067</b>										<b>0.00</b>	<b>0</b>	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.51931				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.44149				0.00	0	
<b>Total IVZ069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ069</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.36732				0.00	0	
<b>Total IVZ070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ070</b>										<b>0.00</b>	<b>0</b>	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.12095				0.00	0	
<b>Total IVZ071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ071</b>										<b>0.00</b>	<b>0</b>	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.04281				0.00	0	
<b>Total IVZ072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ072</b>										<b>0.00</b>	<b>0</b>	
IVZ073 On 27/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			460,000,000,000,000.00	24,600,000,000	24,600,000,000	
<b>Total IVZ073 SPOT</b>									<b>460,000,000,000,000.00</b>	<b>24,600,000,000</b>	<b>24,600,000,000</b>	
<b>Total For IVZ073</b>									<b>460,000,000,000,000.00</b>	<b>24,600,000,000</b>	<b>24,600,000,000</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.67469				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			6.37500	100.00000	6.37500	99.98254				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	101.48762				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	101.03331				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	100.08705				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	99.90473				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	100.27163				0.00	0	
<b>Total KAP016 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	Options Interest
<b>Total For KAP016</b>									<b>0.00</b>	<b>0</b>	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.09518			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>	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.28712			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>	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.95718			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>	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.62142			0.00	0	
<b>Total KAP020 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>									<b>0.00</b>	<b>0</b>	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.62358			0.00	0	
<b>Total KAP021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>									<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.84973			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			8.86000	121.09735	8.86000	121.06882			0.00	0	
<b>Total KW01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>									<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.88987			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			6.88500	103.57423	6.88500	103.55498			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	101.24416			0.00	0	25,000,00
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.59796			0.00	1,900,000,000	950,000,00
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>1,900,000,000</b>	<b>950,000,00</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>1,900,000,000</b>	<b>950,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.00420			0.00	1,800,000,000	1,200,000,00

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 LGL09 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,200,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,200,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.76619				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	101.18744				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.95097				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.62879				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.97487				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.00188				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.83692				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	100.58865				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.81997				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.88594				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	100.67916				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07  On 28/05/2024 Spot Bond					0.00000	101.03494				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.49874				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.43209				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04  On 23/02/2023 Spot Bond					0.00000	100.87119				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.97522				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.74231				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04  On 26/02/2022 Spot Bond					0.00000	100.93317				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04  On 26/02/2024 Spot Bond					0.00000	100.80628				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	100.37256				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	100.38017				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05  On 23/08/2022 Spot Bond					0.00000	101.13036				0.00	0	30,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.83227				0.00	0	
<b>Total MBP051 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 MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.36727				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.11000	8.11000	8.11000	112.49851				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.28400	105.69345	6.28400	105.67568				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.30028				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.64825				0.00	0	25,000,00
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
MML01 On 10/12/2026 Spot Bond					0.00000	101.59037				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			8.76000	105.63488	8.76000	105.61014				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	101.72298				0.00	1,000,000,000	500,000,00
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For MML03</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
MML04 On 15/03/2028 Spot Bond			9.01000	95.26659	9.01000	95.48034				0.00	0	
<b>Total MML04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.02973				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.91980				0.00	0	150,000,00
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	101.56096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.56431				0.00	0	875,000,00
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>875,000,00</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>875,000,00</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.46985				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.08673				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.12823				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	100.66685				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	101.40111				0.00	2,000,000,000	1,000,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	99.16031				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.71841				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	100.54998				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.59606				0.00	1,680,000,000	2,120,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>1,680,000,000</b>	<b>2,120,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>1,680,000,000</b>	<b>2,120,000,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	99.93641				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.70500	100.45748	8.70500	100.43422				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.93095				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	100.55873				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.78880				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.24840				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.57808				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.83483				0.00	0	1,000,000,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	100.86041				0.00	0	1,000,000,00
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.34285				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	100.97422				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>	
MWAR( On 22/11/2022 Spot Bond					0.00000	100.97421				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	101.04295				0.00	0	
<b>Total MWAR05 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 MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR1 On 22/02/2024 Spot Bond					0.00000	101.04287				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	101.04202				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	100.56543				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.72679				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	104.05922				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	100.49220				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.63183				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.75035				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.85918				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			6.62500	105.23892	6.62500	105.22028				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.97500	107.37409	6.97500	107.35409				0.00	0	
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.64000	105.68849	9.64000	105.66145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.12096				0.00	0	
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.06444				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.94770				0.00	0	
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.28614				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.99995				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.94827				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			6.54000	107.95642	6.54000	107.93723				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			5.84000	102.62170	5.84000	102.60555				0.00	0	
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK15A</b>										<b>0.00</b>	<b>0</b>	
NBK16 On 12/02/2025 Spot Bond			7.02400	108.90458	7.02400	108.88414				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			8.26000	106.34034	8.26000	106.31670				0.00	0	
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			6.37000	105.75026	6.37000	105.73215				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK20/ On 01/06/2026 Spot Bond			7.57000	114.81248	7.57000	114.78918			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			8.52500	112.17039	8.52500	112.14495			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			5.46500	109.07369	5.46500	109.05771			0.00	0	
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			7.24500	116.56322	7.24500	116.54067			0.00	0	
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	
NBK24/ On 19/11/2027 Spot Bond			8.28500	117.17850	8.28500	117.15266			0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.08307			0.00	0	
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25/ On 17/02/2023 Spot Bond			5.95000	5.95000	5.95000	107.84367		1,279,250,000,000.00	215,000,000	107,500,00	
<b>Total NBK25A SPOT</b>								<b>1,279,250,000,000.00</b>	<b>215,000,000</b>	<b>107,500,00</b>	
<b>Total For NBK25A</b>								<b>1,279,250,000,000.00</b>	<b>215,000,000</b>	<b>107,500,00</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.31207			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	41.10383	100.00000	41.01335			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	102.61990			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			8.59500	114.55255	8.59500	114.52636			0.00	0	
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	
NBK28/ On 02/08/2023 Spot Bond			6.02500	108.88686	6.02500	108.86929		1,355,625,000,000.00	225,000,000	112,500,00	
<b>Total NBK28A SPOT</b>								<b>1,355,625,000,000.00</b>	<b>225,000,000</b>	<b>112,500,00</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 NBK28A</b>									<b>1,355,625,000,000.00</b>	<b>225,000,000</b>	<b>112,500,000</b>
NBK29 On 31/07/2026 Spot Bond			7.78500	113.09334	7.78500	113.06987			0.00	0	
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.32500	108.68989	6.32500	108.67150			0.00	0	
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			6.04500	110.70455	6.04500	110.68664			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	102.34610			0.00	0	
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.79135			0.00	0	
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.91177			0.00	0	
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.43500	10.43500	10.43500	74.18660			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	104.21273			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	101.22356			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	102.59666			0.00	0	
<b>Total NBK43B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>									<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.64783			0.00	0	
<b>Total NBK45B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>									<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.92998			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.30414				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.00830				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.72465				0.00	1,350,000,000	675,000,000
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>1,350,000,000</b>	<b>675,000,000</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>1,350,000,000</b>	<b>675,000,000</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.99903				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.99525				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.59196				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	101.45063				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	101.59609				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.20012				0.00	5,120,000,000	2,560,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>5,120,000,000</b>	<b>2,560,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>5,120,000,000</b>	<b>2,560,000,000</b>
NBK5 On 01/08/2024 Spot Bond					0.00000	101.14249				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>	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.24798				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5: On 01/08/2029 Spot Bond					0.00000	100.63268				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	101.03050				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	101.23356				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 24/02/2027 Spot Bond					0.00000	99.95657				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	100.08684				0.00	2,000,000,000	1,000,000,000
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.14313				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.55594				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			9.60500	103.25518	9.60500	103.22842				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	100.55119				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			9.64000	102.80730	9.64000	102.78056				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	100.55594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.56341				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	100.57291				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	100.66976				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	100.66976				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.95686				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.07622				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.77821				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	101.31655				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.72516				0.00	0	42,225,10
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,225,10</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>42,225,10</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.93123				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.01365				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	101.47385				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	105.20711				0.00	0	
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.75041				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.98105				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	103.05642				0.00	2,000,000,000	1,000,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.65213				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	104.43481				0.00	1,500,000,000	2,000,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>2,000,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>2,000,000,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.05407				0.00	400,000,000	200,000,000
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	104.76736				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	105.06079				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	104.83255				0.00	200,000,000	100,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	100.84053				0.00	0	
<b>Total NGT1G 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 NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.19279				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	101.13619				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.55412				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.71618				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.16455				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.81408				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.63601				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	104.27953				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	101.46675				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.93268				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			4.96000	4.96000	4.96000	219.12029				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			3.58000	3.58000	3.58000	203.40705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.30500	3.30500	3.30500	150.97685				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			3.57500	3.57500	3.57500	111.56096				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			4.96000	4.96000	4.96000	110.36482				0.00	0	
<b>Total NI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI38</b>										<b>0.00</b>	<b>0</b>	
NILB11 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	150.48480				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	203.12342	3.45000	203.03436				0.00	0	
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	
NILB13 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	151.42368				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			3.22500	3.22500	3.22500	207.66804				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			3.37000	206.00549	3.37000	205.91549				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			5.07500	108.82317	5.07500	108.77081				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.76815				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	100.73900				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	98.86588				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	134.77837				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	101.84968				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	101.99467				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.39559				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	100.97606				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	101.00442				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	101.16926				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	123.85192				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	100.18009				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.99134				0.00	0	
<b>Total NN04 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 NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.63934				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	148.73843				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.33994				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	148.52325				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	141.59780				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.65115				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	128.14053				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	99.54253				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	97.87551				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	93.32761				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.64591				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	100.68544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.48475				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	101.81434				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	99.90870				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	99.53080				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.95103				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.57314				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.68174				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.63682				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.57314				0.00	0	
<b>Total NN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN107</b>										<b>0.00</b>	<b>0</b>	
NN114 On 13/10/2022 Spot Bond					0.00000	100.17922				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	100.23677				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
NNF01: On 12/06/2025 Spot Bond					0.00000	100.69670				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	120.82000				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	117.32000				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	122.85000				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	121.38000				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	120.89856				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.36588				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.91993				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	91.32490				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/04/2022 Spot Bond					0.00000	107.31367				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	115.36588				0.00	0	
<b>Total NNF03 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 NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 19/04/2022 Spot Bond					0.00000	107.30204				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.35604				0.00	0	
<b>Total NNF039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF039</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.61267				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 26/10/2021 Spot Bond					0.00000	102.18473				0.00	0	
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 29/10/2021 Spot Bond					0.00000	102.15856				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 29/10/2021 Spot Bond					0.00000	99.94728				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	96.13709				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/11/2021 Spot Bond					0.00000	102.10185				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>	
NNF04: On 05/05/2022 Spot Bond					0.00000	101.03785				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>	
NNF04: On 08/11/2021 Spot Bond					0.00000	101.01372				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>	
NNF05: On 12/11/2021 Spot Bond					0.00000	100.97435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.88959				0.00	0	
<b>Total NNF051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF051</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.88656				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.82040				0.00	0	
<b>Total NNF053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF053</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.72585				0.00	0	
<b>Total NNF054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF054</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.60191				0.00	0	
<b>Total NNF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF055</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.52989				0.00	0	
<b>Total NNF056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF056</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.45397				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.44494				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.44494				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.78925				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.37065				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06: On 29/12/2021 Spot Bond					0.00000	100.35469				0.00	0	
<b>Total NNF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.35819				0.00	0	
<b>Total NNF062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF062</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.34066				0.00	0	
<b>Total NNF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF063</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.16317				0.00	0	
<b>Total NNF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF064</b>										<b>0.00</b>	<b>0</b>	
NNF06: On 13/01/2022 Spot Bond					0.00000	100.16317				0.00	0	
<b>Total NNF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF065</b>										<b>0.00</b>	<b>0</b>	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.90320				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.49564				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.96394				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.96574				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.88905				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	100.72625				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.65993				0.00	0	
<b>Total NQ1B17 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 NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.03450				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.99144				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.80339				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.80152				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.82910				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			7.04500	104.84367	7.04500	104.82395				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			2.52000	203.57582	2.52000	203.49167				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			10.06500	115.82404	10.06500	115.79297				0.00	0	420,000,00
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
NRA02 On 30/11/2028 Spot Bond			100.00000	17.28206	100.00000	17.24381				0.00	0	
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.65388				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.40183				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.95496				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59287				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	100.60079				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	100.50299				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	100.69250				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.93421				0.00	1,000,000,000	19,500,000,000
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>19,500,000,000</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>19,500,000,000</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.53223				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.75913				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.33500	102.59584	6.33500	102.57846				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			7.84000	110.23901	7.84000	110.21558				0.00	0	1,530,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,000</b>
OML09 On 14/09/2022 Spot Bond			6.56000	104.91823	6.56000	104.89952				0.00	0	
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			8.31500	111.19691	8.31500	111.17189				0.00	0	660,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.54270				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.50857				0.00	800,000,000	400,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.46849				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95054				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	100.95657				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.60300				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	101.39273				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.85879				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.87603				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.27001				0.00	0	100,000,00
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	101.00186				0.00	0	
<b>Total PRE2A3 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	Op Interr
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.12785			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	101.14585			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	101.16384			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			7.95500	114.21131	7.86000	114.60943		169,114,051,027,000.00	1,152,622,759,400	2,353,540,872,700	
<b>Total R186 SPOT</b>								<b>39,114,051,027,000.00</b>	<b>152,622,759,400</b>	<b>353,540,872,700</b>	
<b>Total For R186</b>								<b>39,114,051,027,000.00</b>	<b>152,622,759,400</b>	<b>353,540,872,700</b>	
R197 On 07/12/2023 Spot Bond			1.30000	327.24962	1.24000	327.51437		28,603,398,720,000.00	22,002,614,400	101,949,373,500	
<b>Total R197 SPOT</b>								<b>28,603,398,720,000.00</b>	<b>22,002,614,400</b>	<b>101,949,373,500</b>	
<b>Total For R197</b>								<b>28,603,398,720,000.00</b>	<b>22,002,614,400</b>	<b>101,949,373,500</b>	
R202 On 07/12/2033 Spot Bond			3.96000	241.11964	3.96000	241.01063		173,700,108,648,000.00	43,863,663,800	188,301,946,200	
<b>Total R202 SPOT</b>								<b>173,700,108,648,000.00</b>	<b>43,863,663,800</b>	<b>188,301,946,200</b>	
<b>Total For R202</b>								<b>173,700,108,648,000.00</b>	<b>43,863,663,800</b>	<b>188,301,946,200</b>	
R2023 On 28/02/2023 Spot Bond			5.40000	104.19824	5.37500	104.21572		146,943,804,860,000.00	212,397,000,900	1,030,480,851,900	
<b>Total R2023 SPOT</b>								<b>146,943,804,860,000.00</b>	<b>212,397,000,900</b>	<b>1,030,480,851,900</b>	
<b>Total For R2023</b>								<b>146,943,804,860,000.00</b>	<b>212,397,000,900</b>	<b>1,030,480,851,900</b>	
R2030 On 31/01/2030 Spot Bond			9.46000	93.62511	9.34000	94.24593		108,247,335,548,000.00	1,057,954,263,800	1,564,517,367,800	
<b>Total R2030 SPOT</b>								<b>108,247,335,548,000.00</b>	<b>1,057,954,263,800</b>	<b>1,564,517,367,800</b>	
<b>Total For R2030</b>								<b>108,247,335,548,000.00</b>	<b>1,057,954,263,800</b>	<b>1,564,517,367,800</b>	
R2032 On 31/03/2032 Spot Bond			10.05000	89.10825	9.92500	89.82235		387,971,161,945,000.00	1,133,131,458,900	1,581,584,161,400	
<b>Total R2032 SPOT</b>								<b>387,971,161,945,000.00</b>	<b>1,133,131,458,900</b>	<b>1,581,584,161,400</b>	
<b>Total For R2032</b>								<b>387,971,161,945,000.00</b>	<b>1,133,131,458,900</b>	<b>1,581,584,161,400</b>	
R2035 On 28/02/2035 Spot Bond			10.56500	89.40110	10.42500	90.28605		900,334,332,264,500.00	937,087,963,300	1,156,499,020,800	
<b>Total R2035 SPOT</b>								<b>900,334,332,264,500.00</b>	<b>937,087,963,300</b>	<b>1,156,499,020,800</b>	
<b>Total For R2035</b>								<b>900,334,332,264,500.00</b>	<b>937,087,963,300</b>	<b>1,156,499,020,800</b>	
R2037 On 31/01/2037 Spot Bond			10.76000	85.21988	10.62000	86.10970		157,624,401,048,000.00	386,396,319,800	1,374,415,637,700	
<b>Total R2037 SPOT</b>								<b>157,624,401,048,000.00</b>	<b>386,396,319,800</b>	<b>1,374,415,637,700</b>	
<b>Total For R2037</b>								<b>157,624,401,048,000.00</b>	<b>386,396,319,800</b>	<b>1,374,415,637,700</b>	
R2040 On 31/01/2040 Spot Bond			10.90000	87.17578	10.75500	88.16379		107,162,858,060,000.00	193,317,693,400	767,409,552,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
<b>Total R2040 SPOT</b>										<b>17,162,858,060,000.00</b>	<b>193,317,693,400</b>	<b>767,409,552,400</b>
<b>Total For R2040</b>										<b>17,162,858,060,000.00</b>	<b>193,317,693,400</b>	<b>767,409,552,400</b>
R2044 On 31/01/2044 Spot Bond			10.91500	84.06606	10.77000	85.07490				759,996,407,611,000.00	252,862,703,400	1,659,747,112,300
<b>Total R2044 SPOT</b>										<b>59,996,407,611,000.00</b>	<b>252,862,703,400</b>	<b>659,747,112,300</b>
<b>Total For R2044</b>										<b>59,996,407,611,000.00</b>	<b>252,862,703,400</b>	<b>659,747,112,300</b>
R2048 On 28/02/2048 Spot Bond			10.87000	83.02529	10.72000	84.10161				668,006,748,341,000.00	1,073,413,684,300	1,099,556,733,200
<b>Total R2048 SPOT</b>										<b>18,006,748,341,000.00</b>	<b>073,413,684,300</b>	<b>099,556,733,200</b>
<b>Total For R2048</b>										<b>18,006,748,341,000.00</b>	<b>073,413,684,300</b>	<b>099,556,733,200</b>
R209 On 31/03/2036 Spot Bond			10.52500	69.06522	10.39000	69.81130				289,053,136,720,000.00	787,558,492,800	943,366,440,600
<b>Total R209 SPOT</b>										<b>19,053,136,720,000.00</b>	<b>787,558,492,800</b>	<b>943,366,440,600</b>
<b>Total For R209</b>										<b>19,053,136,720,000.00</b>	<b>787,558,492,800</b>	<b>943,366,440,600</b>
R210 On 31/03/2028 Spot Bond			2.87000	212.12053	2.87000	212.03073				60,670,013,712,000.00	21,139,377,600	66,419,463,100
<b>Total R210 SPOT</b>										<b>10,670,013,712,000.00</b>	<b>21,139,377,600</b>	<b>66,419,463,100</b>
<b>Total For R210</b>										<b>10,670,013,712,000.00</b>	<b>21,139,377,600</b>	<b>66,419,463,100</b>
R212 On 31/01/2022 Spot Bond			0.79000	175.52668	0.79000	175.46234				613,111,100,000,000.00	776,090,000,000	725,010,000,000
<b>Total R212 SPOT</b>										<b>13,111,100,000,000.00</b>	<b>776,090,000,000</b>	<b>725,010,000,000</b>
<b>Total For R212</b>										<b>13,111,100,000,000.00</b>	<b>776,090,000,000</b>	<b>725,010,000,000</b>
R213 On 28/02/2031 Spot Bond			9.80000	84.17852	9.67000	84.85573				753,384,683,060,000.00	587,080,069,700	1,019,498,288,700
<b>Total R213 SPOT</b>										<b>13,384,683,060,000.00</b>	<b>587,080,069,700</b>	<b>1,019,498,288,700</b>
<b>Total For R213</b>										<b>13,384,683,060,000.00</b>	<b>587,080,069,700</b>	<b>1,019,498,288,700</b>
R214 On 28/02/2041 Spot Bond			10.89500	65.82892	10.75500	66.61898				239,551,076,675,000.00	1,306,980,365,000	1,102,937,477,500
<b>Total R214 SPOT</b>										<b>19,551,076,675,000.00</b>	<b>306,980,365,000</b>	<b>102,937,477,500</b>
<b>Total For R214</b>										<b>19,551,076,675,000.00</b>	<b>306,980,365,000</b>	<b>102,937,477,500</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.81360				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	100.42579				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	101.02974				0.00	0	500,000,000
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.17388				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.90374				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.03183				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.46319				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	99.13642				0.00	2,000,000,000	1,000,000,000
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.59443				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	100.48404				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	100.50638				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.39015				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.83963				0.00	0	2,000,000,000
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.56293				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.86502				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	99.98537				0.00	0	20,000,000
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</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 RDFB27</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
RED13 On 13/05/2026 Spot Bond					0.00000	101.44459				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.60296				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	99.75853				0.00	0	100,000,00
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
RED16 On 07/12/2021 Spot Bond					0.00000	101.25646				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	99.90352				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	101.17282				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	100.24579				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.19576				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	100.36784				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.21823				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.85996				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	100.02478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.04446				0.00	0	50,000,00
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
RES52 On 07/05/2024 Spot Bond					0.00000	101.14834				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.54804				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.05500	108.33331	7.05500	108.31279				0.00	0	
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.86000	96.21153	11.86000	96.18124				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			10.97000	101.73837	10.97000	101.70868				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.72480				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.03000	101.54705	10.03000	101.51990				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			5.53500	108.18043	5.53500	108.16437				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	99.89345				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.88753				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.82000	112.87793	7.82000	112.85440				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.79814				0.00	0	
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	
SBS27 On 20/02/2024 Spot Bond			6.76000	108.94452	6.76000	108.92485				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.81500	104.87985	7.81500	104.85800				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			8.03000	111.44121	8.03000	111.41724				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			6.85500	109.41740	6.85500	109.39703				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			7.05000	108.02610	7.05000	108.00575				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			8.83000	107.40584	8.83000	107.38062				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			4.39500	104.03693	4.39500	104.02444				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			5.67000	108.84192	5.67000	108.82539				0.00	0	
<b>Total SBS41 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 SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			7.52000	115.53329	7.52000	115.51012				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.31000	116.64349	8.31000	116.61769				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.86000	107.99720	5.86000	107.98025				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.25101				0.00	0	180,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.20026				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			4.29500	103.54562	4.29500	103.53357				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			6.51000	6.51000	6.51000	109.04259				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.35297				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.66187				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.17488				0.00	0	1,090,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,090,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>1,090,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.05000	105.69786	5.05000	105.68346				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.28934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.36116				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.52783				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.60541				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.79058				0.00	0	
<b>Total SBS63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS63</b>										<b>0.00</b>	<b>0</b>	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.00161				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.72747				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.61022				0.00	200,000,000	100,000,000
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.29840				0.00	0	100,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.27726				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.79896				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			1.64000	325.05742	1.64000	324.93078				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	218.70756				0.00	0	500,000,00
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.87200				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.90219				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.18983				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.57795				0.00	0	20,274,20
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,274,20</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	<b>20,274,20</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.09268				0.00	200,000,000	100,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.53567				0.00	800,000,000	400,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000	1,500,000,00
<b>Total SBT105 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	<b>1,500,000,00</b>
<b>Total For SBT105</b>									<b>10,000,000,000,000.00</b>	<b>2,000,000,000</b>	<b>2,000,000,000</b>	<b>1,500,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	100.28174				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.68435				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.44381				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.74500	111.15300	6.74500	111.13285				0.00	0	
<b>Total SBT203 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 SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.56846				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.61717				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>	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.89445				0.00	600,000,000	1,300,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,300,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>600,000,000</b>	<b>1,300,000,000</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	101.84036				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.57594				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.60468				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.01299				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.04932				0.00	0	
<b>Total SLI6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI6</b>										<b>0.00</b>	<b>0</b>	
SLI7 On 16/08/2028 Spot Bond			8.80000	105.47439	8.80000	99.66431				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.05109				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.12087				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.08933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.07976				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.15623				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.06070				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.15623				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.13710				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.27088				0.00	0	
<b>Total SLRC4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.61288				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.19445				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.18487				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.17500	106.71496	7.17500	106.69430				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.94416				0.00	0	50,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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
SNT05 On 30/11/2025 Spot Bond					0.00000	100.87840				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.05742				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.27167				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.89347				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.85220				0.00	0	670,000,00
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.87283				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.48057				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.71024				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.54823				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.76402				0.00	0	200,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
SPG00: On 15/10/2022 Spot Bond					0.00000	100.56714				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.35966				0.00	0	
<b>Total SPG009 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 SPG009</b>									<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.92806			0.00	0	
<b>Total SPG010 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>									<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.72124			0.00	0	
<b>Total SPGC02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>									<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.63830			0.00	0	375,000,00
<b>Total SSA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>375,000,00</b>
<b>Total For SSA07</b>									<b>0.00</b>	<b>0</b>	<b>375,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.38358			0.00	0	
<b>Total SSA08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	147.91519			0.00	0	
<b>Total SSN011 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>									<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			7.83500	114.74502	7.83500	114.72094			0.00	0	
<b>Total SSN017 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN017</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 28/02/2031 Spot Bond			9.16000	87.69599	9.16000	87.67429			0.00	0	
<b>Total SSN021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>									<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.28333			0.00	0	
<b>Total SSN029 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.18410			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			6.77500	105.81268	6.77500	105.79332			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			4.91000	111.11958	4.91000	111.06661			0.00	0	
<b>Total SSN043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>									<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.91251			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.86597				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.75237				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN047 On 08/12/2023 Spot Bond			2.27000	2.27000	2.27000	320.91485				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	99.98592				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.87372				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.26292				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>	
SSN060 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	150.76574				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	108.29116				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			4.12000	4.12000	4.12000	107.50801				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			4.05000	4.05000	4.05000	197.91778				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.87110				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.85431				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.81300				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62807				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.61284				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.49989				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.35135				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>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.54843				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.18839				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	100.93938				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	100.70242				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.24585				0.00	0	
<b>Total SSN083 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 SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.83500	4.83500	4.83500	221.72127				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	99.42290				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.41265				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	100.71909				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.94550				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.76418				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			10.00500	90.77091	10.00500	90.74683				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.71468				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.64333				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			4.09500	95.61539	4.09500	197.40111				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			5.01500	90.86138	5.01500	217.98757				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	101.10142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.06583				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.49154				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.51886				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.67869				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.88296				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.85425				0.00	0	
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.78733				0.00	0	
<b>Total SSN124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.73037				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.71331				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.71477				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.52298				0.00	0	
<b>Total SSN128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN128</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12( On 21/12/2021 Spot Bond					0.00000	100.44020				0.00	0	
<b>Total SSN129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN129</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 21/12/2021 Spot Bond					0.00000	100.44938				0.00	0	
<b>Total SSN130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN130</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 22/03/2022 Spot Bond					0.00000	100.43837				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 04/01/2022 Spot Bond					0.00000	100.30989				0.00	0	
<b>Total SSN132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN132</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 03/01/2022 Spot Bond					0.00000	100.34351				0.00	0	
<b>Total SSN133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN133</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 12/10/2022 Spot Bond					0.00000	100.18932				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 18/01/2022 Spot Bond					0.00000	100.14492				0.00	0	
<b>Total SSN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN135</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 28/12/2021 Spot Bond					0.00000	100.13643				0.00	0	
<b>Total SSN136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN136</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 19/01/2022 Spot Bond					0.00000	100.08273				0.00	0	
<b>Total SSN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN137</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 20/10/2022 Spot Bond					0.00000	100.07700				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.43000	102.50471	8.43000	102.48145				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.93468				0.00	0	
<b>Total T14A11 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 T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.49500	104.24123	4.49500	104.22843				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 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.77650				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.85733				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.89670				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.27844	7.21000	101.25894				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	99.96623				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.80832				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	100.48214				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	99.91235				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.79128				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 03/09/2023 Spot Bond					0.00000	101.22914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.55529				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.55675				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.92022				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.92559				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	100.43571				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	100.20951				0.00	0	
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.58002				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.06826				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.26982				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.35729				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.37625				0.00	0	2,350,000,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,350,000,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>2,350,000,00</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
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.03602				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>	
TH14A: On 21/11/2021 Spot Bond			4.49500	104.71372	4.49500	104.70086				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>	
TH14A: On 21/11/2021 Spot Bond					0.00000	101.00925				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>	
TH14A: On 21/11/2021 Spot Bond			4.48000	104.34202	4.48000	104.32925				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>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.07731				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>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.04106				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>	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.00515				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>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.20140				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.17471				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	101.10823				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	101.67777				0.00	0	
<b>Total TH14D1 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 TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.74029				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	101.66843				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.92407				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.17470				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.85170				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.89004				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.85220				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.96913				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16230				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	101.19879				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	101.04991				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	101.33562				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.00866				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	102.31120				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.71761				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	101.37449				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.98465				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.79460				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.50241	8.49000	101.47948				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	101.09631				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.90551				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.86251				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.90035				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond			5.76000	101.02365	5.76000	101.00806				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.93817				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.00006				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.00350				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.99147				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.07396				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.05162				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.36074				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.50657				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.42079				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.97400				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	101.03582				0.00	0	
<b>Total TH17C1 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 TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	101.35153				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/02/2022 Spot Bond					0.00000	100.76054				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	100.59811				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			6.47500	103.36947	6.47500	103.35128				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			7.32500	107.05007	7.32500	107.02879				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	101.64983				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	100.28471				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.31000	102.94044	8.31000	102.91741				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.58478				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	100.54882				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.86499				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.11732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
<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			6.99500	112.15770	6.99500	112.13676				170,563,282,000.00	24,383,600	1,177,877,200
<b>Total TN23 SPOT</b>										<b>170,563,282,000.00</b>	<b>24,383,600</b>	<b>1,177,877,200</b>
<b>Total For TN23</b>										<b>170,563,282,000.00</b>	<b>24,383,600</b>	<b>1,177,877,200</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	33.00982	100.00000	32.93717				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			8.65000	104.44500	8.65000	104.42098				148,082,810,000.00	17,119,400	2,666,824,600
<b>Total TN25 SPOT</b>										<b>148,082,810,000.00</b>	<b>17,119,400</b>	<b>2,666,824,600</b>
<b>Total For TN25</b>										<b>148,082,810,000.00</b>	<b>17,119,400</b>	<b>2,666,824,600</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.13772	100.00000	15.10441				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			9.66000	100.55845	9.66000	100.53266				125,765,472,000.00	13,019,200	18,562,795,000
<b>Total TN27 SPOT</b>										<b>125,765,472,000.00</b>	<b>13,019,200</b>	<b>18,562,795,000</b>
<b>Total For TN27</b>										<b>125,765,472,000.00</b>	<b>13,019,200</b>	<b>18,562,795,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.47594	100.00000	13.44627				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			10.84000	98.56113	10.84000	98.53254				0.00	0	1,200,000,000
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.24922	8.00000	116.22417				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			11.95500	91.52551	11.95500	91.49632				0.00	0	2,390,000,000
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,390,000,000</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,390,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	100.49023	10.75000	100.46132				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.50644				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2` On 20/06/2026 Spot Bond					0.00000	100.51201				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A3` On 20/06/2026 Spot Bond			7.61000	100.50088	7.61000	102.62550				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	100.43700				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.28493				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			6.48500	106.58955	6.48500	106.57108				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.03066				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.32833				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.60587				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	100.17406				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.18294				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			6.77500	105.80006	6.77500	105.78070				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	100.17406				0.00	0	
<b>Total TRA4A6 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 TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.18294				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	100.30186	8.62000	100.27861				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	97.79736				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.93376				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.57942				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.73580				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.60313				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.55478				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	98.14173				0.00	0	
<b>Total TSP257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP257</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.04159				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.37224				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.44355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.99824				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>	
TU1B11On 31/01/2025 Spot Bond					0.00000	101.77219				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>	
TU1D11On 31/01/2025 Spot Bond					0.00000	102.63720				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.20377				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	100.90148				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.78534				0.00	0	
<b>Total TWC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC383</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.67315				0.00	0	
<b>Total TWC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC384</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC385</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.43755				0.00	0	
<b>Total TWC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC386</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.19119				0.00	0	
<b>Total TWC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC387</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.12365				0.00	0	
<b>Total TWC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC388</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 24/01/2022 Spot Bond					0.00000	100.05621				0.00	0	
<b>Total TWC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC389</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.27500	105.01316	10.27500	104.98409				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.01289				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.13713				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.19447				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.44281				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	100.24017				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	100.00988				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.90354				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.98610				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.02428				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.89119				0.00	0	
<b>Total VKE17 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 VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.90605				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.56162				0.00	0	600,000,00
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total for SPOT</b>												<b>97,131,207,307,301,500.00</b>
<b>Total for SPOT :</b>												<b>670,771,824,800 335,260,052,40</b>
<b>Total Futures</b>												<b>97 131 207 543 843 700,00 670,771,827,321 335,261,528,25</b>
<b>Total Options</b>										<b>0,00</b>	<b>0</b>	<b>166,66</b>
<b>Grand Total:</b>												<b>97,131,207,543,843,700.00 670,771,827,321 335,261,694,95</b>