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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/12/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.53413	77.56065	11.50092	77.73189			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.77549	74.72129	11.74081	74.89485			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.02719	75.60756	11.99097	75.78339			0.00	0	
ES33	On	03/11/2022	Bond Future			12.28238	72.84019	12.24455	73.01835			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	03/02/2022	Bond Future			11.95958	76.28394	11.90560	76.60381			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.18532	72.94824	12.12890	73.27228			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.41420	73.81203	12.35528	74.14025			0.00	0	
ES42	On	03/11/2022	Bond Future			12.64695	70.54240	12.58537	70.87490			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,70</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,70</b>
I2025	On	03/02/2022	Bond Future			154.69933	154.69933	154.74145	154.74145			0.00	0	5,43
I2025	On	05/05/2022	Bond Future			156.57072	156.57072	156.61385	156.61385			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.91534	156.91534	156.95991	156.95991			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			158.91108	158.91108	158.95643	158.95643			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,55</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,55</b>
I2029	On	03/02/2022	Bond Future			113.56663	113.56663	113.56073	113.56073			0.00	0	2,7
I2029	On	05/05/2022	Bond Future			113.74290	113.74290	113.73746	113.73746			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.16454	115.16454	115.15911	115.15911			0.00	0	
I2029	On	03/11/2022	Bond Future			115.40540	115.40540	115.40071	115.40071			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,90</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,90</b>
I2033	On	03/02/2022	Bond Future			111.10257	111.10257	110.60898	110.60898			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			111.16738	111.16738	110.66820	110.66820			0.00	0	2,1
I2033	On	04/08/2022	Bond Future			112.55677	112.55677	112.05153	112.05153			0.00	0	
I2033	On	03/11/2022	Bond Future			112.68384	112.68384	112.17290	112.17290			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,51</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,51</b>
I2038	On	03/02/2022	Bond Future			125.88678	125.88678	125.22512	125.22512			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			127.40966	127.40966	126.74042	126.74042			0.00	0	6
I2038	On	04/08/2022	Bond Future			127.18845	127.18845	126.51168	126.51168			0.00	0	
I2038	On	03/11/2022	Bond Future			128.80631	128.80631	128.12112	128.12112			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,97</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,97</b>
I2046	On	03/02/2022	Bond Future			115.48412	115.48412	115.37947	115.37947			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			114.99968	114.99968	114.89410	114.89410			0.00	0	1
I2046	On	04/08/2022	Bond Future			116.43715	116.43715	116.33048	116.33048			0.00	0	
I2046	On	03/11/2022	Bond Future			115.99511	115.99511	115.88838	115.88838			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
I2050	On	03/02/2022	Bond Future			117.38422	117.38422	115.61848	115.61848			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			118.80408	118.80408	117.01744	117.01744			0.00	0	3
I2050	On	04/08/2022	Bond Future			118.27514	118.27514	116.46710	116.46710			0.00	0	
I2050	On	03/11/2022	Bond Future			119.77959	119.77959	117.94871	117.94871			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,65</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>9,65</b>
R186	On	03/02/2022	Bond Future			7.98396	111.37533	7.95508	111.49708		5.73	37,422,110.88	336	68,84
R186	On	05/05/2022	Bond Future			8.20420	112.69507	8.17319	112.81865		5.72	0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.44328	108.74258	8.40994	108.86794		5.75	0.00	0	
R186	On	03/11/2022	Bond Future			8.68986	110.15139	8.65394	110.27835		5.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>37,422,110.88</b>	<b>336</b>	<b>73,35</b>
R186	On	03/02/2022	Bond Future	7.28	Call			144.49000	0.14449	126,170	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,038.99000	3.03899	3,142,420	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			149.77000	0.14977	130,930	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,000.71000	3.00071	3,103,620	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			155.21000	0.15521	135,830	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,962.60000	2.96260	3,064,970	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			442.61000	0.44261	461,220	6.22	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			1,922.36000	1.92236	1,848,350	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,378.45000	1.37845	1,428,020	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,944.89000	1.94489	1,870,420	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,361.36000	1.36136	1,410,470	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,013.90000	2.01390	1,938,040	5.76	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			1,311.61000	1.31161	1,359,330	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,076.83000	1.07683	1,024,080	5.56	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			2,254.02000	2.25402	2,324,850	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,556.73000	1.55673	1,490,890	5.68	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			1,689.20000	1.68920	1,746,940	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,899.68000	1.89968	1,826,140	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,395.41000	1.39541	1,445,450	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			115.02000	0.11502	105,150	5.39	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			6,065.94000	6.06594	6,179,650	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			342.34000	0.34234	318,300	5.22	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			3,978.59000	3.97859	4,078,130	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			528.85000	0.52885	495,970	5.34	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			2,746.92000	2.74692	2,658,680	5.88	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			904.97000	0.90497	940,310	5.88	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			3,615.68000	3.61568	3,517,110	6.07	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			610.57000	0.61057	635,580	6.07	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,366.86000	4.36686	4,261,890	6.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,337.86000	3.33786	3,428,560	5.34	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,902.59000	2.90259	2,978,410	5.46	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,535.64000	2.53564	2,604,550	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,575.41000	5.57541	5,469,660	6.53	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			571.39000	0.57139	591,000	6.53	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			238.08000	0.23808	222,620	5.06	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			5,870.94000	5.87094	5,980,840	5.06	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,192.84000	1.19284	1,143,300	5.46	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,493.09000	1.49309	1,436,240	5.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/08/2022	Bond Future	8.14	Put		2,514.80000	2.51480	2,583,310	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,510.79000	1.51079	1,453,540	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,494.43000	2.49443	2,562,540	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,475.85000	1.47585	1,419,400	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,138.86000	2.13886	2,074,300	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,507.31000	2.50731	2,569,710	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,102.27000	2.10227	2,038,350	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,541.80000	2.54180	2,604,840	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,120.73000	2.12073	2,056,490	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,524.71000	2.52471	2,587,430	5.54	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,72</b>
<b>Total For R186</b>											<b>37,422,110.88</b>	<b>336</b>	<b>98,07</b>
R197	On	03/02/2022	Bond Future			322.22820	322.22820	322.07642	322.07642		0.00	0	1,13
R197	On	05/05/2022	Bond Future			326.12565	326.12565	325.97313	325.97313		0.00	0	2,
R197	On	04/08/2022	Bond Future			321.84025	321.84025	321.68842	321.68842		0.00	0	
R197	On	03/11/2022	Bond Future			325.93439	325.93439	325.78114	325.78114		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,36</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,36</b>
R202	On	03/02/2022	Bond Future			242.66788	242.66788	241.71763	241.71763		0.00	0	7,65
R202	On	05/05/2022	Bond Future			245.60301	245.60301	244.64194	244.64194		0.00	0	4,
R202	On	04/08/2022	Bond Future			244.23145	244.23145	243.25980	243.25980		0.00	0	
R202	On	03/11/2022	Bond Future			247.33772	247.33772	246.35417	246.35417		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,10</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,10</b>
R2023	On	03/02/2022	Bond Future			5.18046	106.04796	5.02045	106.21374	1.14	3,287,486.76	31	16,32
R2023	On	05/05/2022	Bond Future			5.29983	103.39432	5.08848	103.56243	0.99	0.00	0	8,
R2023	On	04/08/2022	Bond Future			5.47010	104.63109	5.16020	104.80308	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future			5.80265	102.05782	5.24258	102.23044	0.70	0.00	0	
<b>Total R2023 Future</b>											<b>3,287,486.76</b>	<b>31</b>	<b>17,16</b>
R2023	On	03/02/2022	Bond Future	5.06	Call			212.37000	0.21237	133,430	1.15	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			171.35000	0.17135	258,190	1.15	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			218.27000	0.21827	137,890	1.15	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			166.89000	0.16689	252,290	1.15	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			224.26000	0.22426	142,440	1.16	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			162.51000	0.16251	246,470	1.16	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			46.48000	0.04648	69,290	1.23	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			1,003.40000	1.00340	857,800	1.23	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			45.81000	0.04581	68,320	1.23	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.31	Call		1,010.58000	1.01058	864,690	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		45.15000	0.04515	67,370	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		996.22000	0.99622	850,920	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		566.50000	0.56650	440,380	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		85.17000	0.08517	131,040	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		571.01000	0.57101	444,450	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		84.18000	0.08418	129,610	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		575.53000	0.57553	448,540	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		83.19000	0.08319	128,190	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		166.62000	0.16662	231,450	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		478.07000	0.47807	370,770	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		167.99000	0.16799	233,310	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		480.45000	0.48045	372,900	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		167.31000	0.16731	232,380	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		482.83000	0.48283	375,040	0.77	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>											<b>3,287,486.76</b>	<b>31</b>	<b>17,16</b>
R2030	On	03/02/2022	Bond Future			9.59497	91.42024	9.58706	91.46119	9.33	43,150,353.28	472	83,47
R2030	On	05/05/2022	Bond Future			9.81253	92.50419	9.80418	92.54592	9.10	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			10.04678	89.58504	10.03797	89.62747	9.11	0.00	0	
R2030	On	03/11/2022	Bond Future			10.27197	90.75347	10.26270	90.79655	8.82	0.00	0	
<b>Total R2030 Future</b>											<b>43,150,353.28</b>	<b>472</b>	<b>98,23</b>
R2030	On	03/02/2022	Bond Future	8.85	Put		4,093.13000	4.09313	4,124,120	8.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		1,980.33000	1.98033	1,942,860	9.60	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.80	Put		886.21000	0.88621	889,690	9.60	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,324.47000	2.32447	2,285,350	9.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		722.34000	0.72234	724,170	9.73	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		6,326.39000	6.32639	6,283,930	10.92	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		76.87000	0.07687	75,360	10.92	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		1,006.75000	1.00675	977,890	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,719.98000	1.71998	1,732,070	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,378.64000	1.37864	1,345,580	9.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,311.67000	1.31167	1,319,560	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		1,914.40000	1.91440	1,877,310	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		922.33000	0.92233	926,190	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		898.47000	0.89847	871,150	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		1,873.67000	1.87367	1,887,300	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		962.54000	0.96254	934,290	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,780.44000	1.78044	1,793,140	9.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/02/2022	Bond Future	9.44	Call		984.42000	0.98442	955,870	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,749.97000	1.74997	1,762,370	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		402.20000	0.40220	384,760	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,969.36000	2.96936	2,992,870	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		539.80000	0.53980	519,010	9.09	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		2,572.44000	2.57244	2,592,600	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		797.87000	0.79787	772,130	9.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		23.67000	0.02367	21,490	8.53	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,500.34000	6.50034	6,539,110	8.53	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		142.64000	0.14264	133,940	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		4,336.98000	4.33698	4,369,230	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		172.47000	0.17247	162,510	8.78	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		2,035.99000	2.03599	2,051,200	9.22	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		3,274.83000	3.27483	3,240,850	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,371.97000	1.37197	1,379,720	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,307.43000	3.30743	3,273,340	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,355.94000	1.35594	1,363,580	9.47	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		416.18000	0.41618	405,320	8.45	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		493.72000	0.49372	481,530	8.50	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		5,215.13000	5.21513	5,244,670	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,142.29000	1.14229	1,121,680	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,449.74000	3.44974	3,470,860	8.84	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		37.42000	0.03742	35,750	8.66	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		1,811.99000	1.81199	1,822,920	9.24	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		11,209.47000	11.20947	11,249,530	8.66	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		101.50000	0.10150	97,740	8.56	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,932.22000	8.93222	8,970,190	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		208.67000	0.20867	202,100	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		7,204.17000	7.20417	7,239,330	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		5,565.52000	5.56552	5,596,390	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,340.17000	3.34017	3,305,960	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,340.08000	1.34008	1,347,600	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,420.06000	6.42006	6,379,760	10.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		502.69000	0.50269	504,120	10.48	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,537.26000	2.53726	2,506,460	9.24	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		5,713.51000	5.71351	5,742,410	8.50	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,543.38000	1.54338	1,522,840	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,984.19000	3.98419	4,006,080	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,562.03000	1.56203	1,541,350	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,953.00000	3.95300	3,974,750	8.83	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	8.30	Call			251.56000	0.25156	245,660	8.53	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,580.81000	1.58081	1,559,990	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,921.97000	3.92197	3,943,580	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,439.04000	5.43904	5,402,730	9.98	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,179.12000	1.17912	1,185,240	9.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			787.80000	0.78780	774,270	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,147.71000	9.14771	9,184,240	8.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,460.27000	3.46027	3,478,540	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,628.16000	2.62816	2,603,240	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,435.64000	3.43564	3,453,800	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,651.01000	2.65101	2,625,970	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,411.48000	3.41148	3,429,520	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,605.75000	2.60575	2,580,940	8.73	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,82</b>
<b>Total For R2030</b>												<b>43,150,353.28</b>	<b>472</b>	<b>123,05</b>
R2032	On	03/02/2022	Bond Future			10.04965	91.66673	10.04166	91.71299		10.22	544,592,042.93	5,941	117,91
R2032	On	05/05/2022	Bond Future			10.25446	88.60678	10.24607	88.65389		10.35	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.46741	89.64326	10.45863	89.69106		9.87	0.00	0	
R2032	On	03/11/2022	Bond Future			10.68165	86.66700	10.67246	86.71550		10.05	0.00	0	
<b>Total R2032 Future</b>												<b>544,592,042.93</b>	<b>5,941</b>	<b>138,38</b>
R2032	On	03/02/2022	Bond Future	8.91	Call			23.81000	0.02381	21,540	8.96	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			6,914.71000	6.91471	6,958,700	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			75.39000	0.07539	69,730	9.10	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.65	Call			3,845.67000	3.84567	3,798,400	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,921.95000	2.92195	2,876,710	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			3,217.04000	3.21704	3,244,180	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			5,267.53000	5.26753	5,219,300	11.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			208.96000	0.20896	206,990	11.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,147.28000	6.14728	6,099,130	11.87	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			132.70000	0.13270	130,810	11.87	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,553.89000	2.55389	2,510,010	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			413.88000	0.41388	412,870	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			3,891.48000	3.89148	3,844,140	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			404.78000	0.40478	403,700	11.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.90	Call			5,025.02000	5.02502	4,976,840	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			234.65000	0.23465	232,730	11.57	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.81	Call			866.93000	0.86693	838,320	10.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			654.35000	0.65435	655,370	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,964.01000	2.96401	2,918,640	10.81	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.45	Put			640.49000	0.64049	641,380	10.81	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			3,307.82000	3.30782	3,261,530	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			538.68000	0.53868	538,650	10.94	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call			442.45000	0.44245	422,940	9.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			791.77000	0.79177	794,150	10.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,838.59000	2.83859	2,793,620	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			682.98000	0.68298	684,270	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,880.22000	2.88022	2,835,120	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			668.59000	0.66859	669,750	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,776.16000	2.77616	2,799,290	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,222.40000	2.22240	2,240,050	10.01	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			1,079.35000	1.07935	1,047,440	10.11	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,904.96000	1.90496	1,919,310	10.11	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,783.27000	1.78327	1,743,920	10.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,216.12000	1.21612	1,223,030	10.38	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,509.69000	5.50969	5,550,290	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			428.01000	0.42801	408,890	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			3,171.14000	3.17114	3,197,890	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			503.80000	0.50380	482,680	9.73	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			2,991.68000	2.99168	3,016,820	9.73	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			588.11000	0.58811	564,980	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			914.95000	0.91495	919,390	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,216.32000	5.21632	5,173,570	11.37	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			904.02000	0.90402	908,380	11.37	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,131.80000	2.13180	2,101,050	10.29	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			2,503.99000	2.50399	2,520,350	10.29	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			2,453.16000	2.45316	2,420,350	10.39	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.03	Call			5,174.73000	5.17473	5,132,060	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put			2,206.85000	2.20685	2,221,150	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			4,967.66000	4.96766	4,925,420	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			971.18000	0.97118	976,050	11.27	0.00	0	99
R2032	On	05/05/2022	Bond Future	9.58	Call			785.40000	0.78540	767,810	9.57	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			4,635.78000	4.63578	4,665,300	9.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			5,807.70000	5.80770	5,763,880	11.58	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			764.67000	0.76467	767,960	11.58	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Call			5,133.04000	5.13304	5,090,460	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			925.83000	0.92583	930,360	11.34	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,203.58000	2.20358	2,176,750	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,516.43000	3.51643	3,537,400	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			322.09000	0.32209	314,530	8.91	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032	On	04/08/2022	Bond Future	8.97	Put			8,959.41000	8.95941	8,999,650	8.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,123.56000	1.12356	1,105,400	9.16		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			5,273.90000	5.27390	5,303,540	9.16		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,577.16000	3.57716	3,598,450	9.64		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,178.26000	2.17826	2,151,580	9.65		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,546.70000	3.54670	3,567,820	9.65		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			6,926.57000	6.92657	6,883,940	11.10		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			995.98000	0.99598	1,001,150	11.10		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,119.14000	8.11914	8,074,940	11.49		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			768.94000	0.76894	772,540	11.49		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,153.09000	2.15309	2,126,580	9.64		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,249.34000	3.24934	3,219,400	9.99		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,315.15000	3.31515	3,333,710	9.99		0.00	0	
<b>Total R2032 Option</b>													<b>0.00</b>	<b>0</b>	<b>12,14</b>
<b>Total For R2032</b>													<b>544,592,042.93</b>	<b>5,941</b>	<b>150,52</b>
R2035	On	03/02/2022	Bond Future			10.58564	91.97923	10.56230	92.12837		11.42		0.00	0	108,62
R2035	On	05/05/2022	Bond Future			10.78443	88.59127	10.76009	88.74251		11.63		0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.99310	89.62523	10.96771	89.77849		11.05		0.00	0	
R2035	On	03/11/2022	Bond Future			11.20229	86.31869	11.17582	86.47399		11.28		0.00	0	
<b>Total R2035 Future</b>													<b>0.00</b>	<b>0</b>	<b>117,55</b>
R2035	On	03/02/2022	Bond Future	9.70	Call			109.97000	0.10997	96,090	10.29		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,882.85000	5.88285	6,018,110	10.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			92.52000	0.09252	95,080	13.67		0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,809.84000	4.80984	4,674,430	12.76		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			303.03000	0.30303	313,480	12.97		0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Call			4,505.23000	4.50523	4,371,950	12.64		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,541.30000	3.54130	3,646,770	10.85		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,172.82000	7.17282	7,027,760	13.48		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			135.34000	0.13534	139,420	13.48		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			7,974.40000	7.97440	7,827,820	13.67		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			419.29000	0.41929	434,400	12.68		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,573.98000	3.57398	3,449,280	12.26		0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			384.70000	0.38470	398,430	12.76		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,066.66000	5.06666	4,929,670	12.85		0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			345.27000	0.34527	357,420	12.85		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,377.91000	5.37791	5,239,220	12.97		0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			552.63000	0.55263	573,090	12.42		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			1,033.76000	1.03376	965,020	11.23		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			437.60000	0.43760	453,460	12.64		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.23	Call			4,555.72000	4.55572	4,422,060	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			428.35000	0.42835	443,830	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,606.33000	4.60633	4,472,300	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			1,402.08000	1.40208	1,453,570	11.61	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call			778.30000	0.77830	720,680	11.09	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			653.16000	0.65316	677,600	12.26	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			3,669.12000	3.66912	3,543,370	12.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			626.52000	0.62652	649,910	12.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			3,959.05000	3.95905	3,830,370	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,008.76000	1.00876	941,020	11.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			2,447.57000	2.44757	2,528,970	11.22	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			2,407.13000	2.40713	2,487,530	11.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,818.11000	1.81811	1,724,040	11.56	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			1,513.69000	1.51369	1,568,760	11.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			1,960.62000	1.96062	1,862,970	11.61	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			273.12000	0.27312	245,180	10.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			4,523.23000	4.52323	4,644,430	10.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			511.19000	0.51119	467,520	10.85	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put			2,875.30000	2.87530	2,966,820	11.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			821.87000	0.82187	762,230	11.12	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			2,786.69000	2.78669	2,876,190	11.12	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,184.13000	6.18413	6,058,860	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			947.71000	0.94771	973,680	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,485.80000	2.48580	2,402,100	11.60	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	12.64	Put			300.06000	0.30006	307,840	14.66	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,813.69000	2.81369	2,724,200	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			2,735.74000	2.73574	2,803,280	11.60	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			2,442.10000	2.44210	2,503,850	11.71	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			6,138.09000	6.13809	6,013,120	12.96	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			958.60000	0.95860	984,870	12.96	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,230.07000	6.23007	6,104,500	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			936.78000	0.93678	962,450	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			10,950.14000	10.95014	10,806,680	14.66	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			3,930.68000	3.93068	4,009,980	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,504.94000	2.50494	2,430,480	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,897.13000	3.89713	3,975,930	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			670.40000	0.67040	639,640	9.95	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.53	Put			4,648.94000	4.64894	4,738,340	10.60	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,228.47000	2.22847	2,159,030	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,242.22000	4.24222	4,326,040	10.72	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
R2035	On	04/08/2022	Bond Future	9.53	Call		394.59000	0.39459	374,250	9.94	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,964.46000	3.96446	4,044,260	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,476.62000	2.47662	2,402,660	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call		7,978.20000	7.97820	7,850,670	12.59	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,077.46000	1.07746	1,103,190	12.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,448.46000	2.44846	2,375,000	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		9,748.63000	9.74863	9,881,550	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		7,890.14000	7.89014	8,012,640	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,944.18000	1.94418	1,880,320	10.60	0.00	0	40
R2035	On	04/08/2022	Bond Future	11.13	Call		3,720.40000	3.72040	3,627,530	11.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,747.46000	2.74746	2,807,850	11.17	0.00	0	10
R2035	On	03/11/2022	Bond Future	11.14	Put		3,776.10000	3.77610	3,846,830	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,595.68000	3.59568	3,510,710	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,747.54000	3.74754	3,817,870	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,535.39000	3.53539	3,451,220	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,805.16000	3.80516	3,876,290	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,565.31000	3.56531	3,480,740	11.20	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,48</b>
<b>Total For R2035</b>											<b>0.00</b>	<b>0</b>	<b>133,04</b>
R2037	On	03/02/2022	Bond Future			10.76884	83.49335	10.74028	83.67726	12.60	30,057,606.00	360	119,3
R2037	On	05/05/2022	Bond Future			10.96497	84.48342	10.93523	84.66979	12.25	0.00	0	11,8
R2037	On	04/08/2022	Bond Future			11.17263	81.21544	11.14163	81.40420	12.26	0.00	0	
R2037	On	03/11/2022	Bond Future			11.36872	82.27974	11.33646	82.47104	11.92	0.00	0	
<b>Total R2037 Future</b>											<b>30,057,606.00</b>	<b>360</b>	<b>131,16</b>
R2037	On	03/02/2022	Bond Future	11.47	Put		361.84000	0.36184	380,240	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,775.15000	4.77515	4,610,500	13.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		377.91000	0.37791	397,170	13.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,826.49000	4.82649	4,661,410	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		369.79000	0.36979	388,620	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,877.93000	4.87793	4,712,420	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,379.48000	6.37948	6,226,530	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		979.13000	0.97913	1,012,550	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,288.16000	6.28816	6,135,940	14.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,001.39000	1.00139	1,035,540	14.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,333.79000	6.33379	6,181,200	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		990.20000	0.99020	1,023,980	14.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,208.35000	4.20835	4,089,100	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,536.41000	2.53641	2,605,920	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		797.27000	0.79727	755,570	11.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.10	Put		7.535.97000	7.53597	7,683,030	11.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,497.83000	2.49783	2,408,540	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,985.04000	3.98504	4,083,310	12.17	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,472.34000	3.47234	3,364,380	12.47	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		4,054.37000	4.05437	4,153,840	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,525.88000	2.52588	2,435,980	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,019.72000	4.01972	4,118,580	12.16	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.21	Put		3,056.90000	3.05690	3,137,700	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,319.25000	6.31925	6,176,700	13.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,602.79000	1.60279	1,649,000	13.61	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,553.82000	2.55382	2,463,330	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,692.37000	3.69237	3,588,280	11.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,790.25000	3.79025	3,877,460	11.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,631.29000	3.63129	3,528,190	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,848.32000	3.84832	3,936,520	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,661.77000	3.66177	3,558,170	11.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,819.19000	3.81919	3,906,890	11.97	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>											<b>30,057,606.00</b>	<b>360</b>	<b>133,41</b>
R2040	On	03/02/2022	Bond Future			10.87530	85.51945	10.82107	85.89571	13.15	1,453,830.65	17	87,88
R2040	On	05/05/2022	Bond Future			11.06520	86.53351	11.00877	86.91455	12.77	0.00	0	8,56
R2040	On	04/08/2022	Bond Future			11.26596	83.03889	11.20715	83.42476	12.80	0.00	0	
R2040	On	03/11/2022	Bond Future			11.45505	84.12755	11.39390	84.51838	12.43	0.00	0	
<b>Total R2040 Future</b>											<b>1,453,830.65</b>	<b>17</b>	<b>96,45</b>
R2040	On	03/02/2022	Bond Future	11.59	Call		5,470.37000	5.47037	5,139,510	14.91	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		369.57000	0.36957	414,970	14.91	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Call		1,080.60000	1.08060	933,050	12.93	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	10.60	Put		2,641.71000	2.64171	2,870,420	12.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,360.07000	5.36007	5,031,090	14.87	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		385.77000	0.38577	433,050	14.87	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,415.18000	5.41518	5,085,250	14.89	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		377.59000	0.37759	423,920	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		283.46000	0.28346	244,390	11.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,979.63000	8.97963	9,321,600	11.35	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,471.56000	1.47156	1,337,070	12.21	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,007.33000	1.00733	1,083,470	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,771.84000	6.77184	6,466,150	14.37	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		4,528.81000	4.52881	4,775,360	12.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		996.13000	0.99613	1,071,480	14.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.92	Call		6,821.14000	6.82114	6,514,680	14.39	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		984.90000	0.98490	1,059,480	14.39	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,449.94000	12.44994	12,091,380	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		280.42000	0.28042	302,900	16.47	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,722.43000	6.72243	6,417,530	14.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,953.95000	3.95395	4,154,330	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		364.66000	0.36466	324,190	11.58	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		11,292.90000	11.29290	11,638,300	11.58	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,894.71000	1.89471	1,753,460	12.18	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Call		2,845.95000	2.84595	2,662,940	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,025.48000	4.02548	4,228,340	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,877.33000	2.87733	2,693,080	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,342.36000	5.34236	5,586,980	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,989.58000	3.98958	4,191,200	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,908.89000	2.90889	2,723,400	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,731.43000	7.73143	7,429,410	14.30	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,345.03000	1.34503	1,428,880	14.30	0.00	0	46
R2040	On	03/11/2022	Bond Future	11.41	Put		3,968.01000	3.96801	4,149,470	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,004.20000	4.00420	3,796,820	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,029.22000	4.02922	4,212,670	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,037.64000	4.03764	3,829,260	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,998.52000	3.99852	4,180,970	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,071.20000	4.07120	3,861,830	12.57	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,96</b>
<b>Total For R2040</b>											<b>1,453,830.65</b>	<b>17</b>	<b>103,43</b>
R2044	On	03/02/2022	Bond Future			10.90969	82.30964	10.85536	82.69360	13.78	6,749,390.48	82	57,17
R2044	On	05/05/2022	Bond Future			11.09003	83.28569	11.03351	83.67449	13.38	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.28035	79.87821	11.22146	80.27189	13.41	0.00	0	
R2044	On	03/11/2022	Bond Future			11.45919	80.92554	11.39797	81.32430	13.03	0.00	0	
<b>Total R2044 Future</b>											<b>6,749,390.48</b>	<b>82</b>	<b>62,84</b>
R2044	On	03/02/2022	Bond Future	11.59	Call		5,356.33000	5.35633	5,022,180	15.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		406.97000	0.40697	456,780	15.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,411.80000	5.41180	5,076,680	15.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		398.54000	0.39854	447,380	15.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,467.27000	5.46727	5,131,190	15.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		390.20000	0.39020	438,080	15.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,733.55000	6.73355	6,423,420	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,036.99000	1.03699	1,115,660	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,783.12000	6.78312	6,472,190	15.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.92	Put		1,025.48000	1.02548	1,103,350	15.10		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,832.73000	6.83273	6,521,010	15.13		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,014.10000	1.01410	1,091,180	15.13		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,870.01000	3.87001	4,069,850	13.25		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,982.45000	2.98245	2,791,150	13.23		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,941.46000	3.94146	4,143,840	13.23		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,014.88000	3.01488	2,822,310	13.24		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,905.47000	3.90547	4,106,580	13.24		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,047.74000	3.04774	2,853,900	13.25		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,059.72000	4.05972	3,847,180	13.17		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,046.44000	4.04644	4,232,660	13.17		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,093.65000	4.09365	3,880,070	13.18		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,015.02000	4.01502	4,200,200	13.18		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,025.91000	4.02591	3,814,400	13.16		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,078.07000	4.07807	4,265,320	13.16		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>												<b>6,749,390.48</b>	<b>82</b>	<b>62,84</b>
R2048	On	03/02/2022	Bond Future			10.85260	85.74005	10.79820	86.13677	13.50		0.00	0	192,27
R2048	On	05/05/2022	Bond Future			11.02187	82.34119	10.96529	82.74293	13.81		0.00	0	2,03
R2048	On	04/08/2022	Bond Future			11.19825	83.30140	11.13934	83.70820	13.14		0.00	0	
R2048	On	03/11/2022	Bond Future			11.37343	79.97616	11.31214	80.38816	13.45		0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>194,30</b>
R2048	On	03/02/2022	Bond Future	10.20	Put		4,924.86000	4.92486	5,257,030	12.65		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,134.62000	5.13462	4,795,360	15.11		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		460.35000	0.46035	517,810	15.11		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,191.07000	5.19107	4,850,700	15.14		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		450.77000	0.45077	507,120	15.14		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,247.62000	5.24762	4,906,140	15.17		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		441.40000	0.44140	496,640	15.17		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,475.69000	1.47569	1,289,420	13.43		0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		2,200.38000	2.20038	2,410,830	13.43		0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,236.25000	2.23625	1,998,720	13.75		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		1,496.57000	1.49657	1,655,760	13.75		0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,674.89000	2.67489	2,413,970	13.92		0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		1,219.86000	1.21986	1,355,660	13.92		0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		475.73000	0.47573	390,750	12.79		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		4,270.14000	4.27014	4,581,880	12.79		0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		662.39000	0.66239	554,040	12.97		0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		3,671.16000	3.67116	3,959,530	12.97		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 Interr
R2048	On	03/02/2022	Bond Future	10.50	Call		892.44000	0.89244	758,810	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		56.10000	0.05610	41,280	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,972.08000	7.97208	8,353,980	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		147.99000	0.14799	114,360	12.44	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		6,375.63000	6.37563	6,738,720	12.44	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		332.26000	0.33226	267,710	12.65	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		3,127.87000	3.12787	3,390,960	13.15	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,064.74000	1.06474	1,147,460	15.37	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,616.96000	6.61696	6,299,680	15.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,089.03000	1.08903	1,173,490	15.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,667.73000	6.66773	6,349,580	15.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,076.89000	1.07689	1,160,480	15.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,718.41000	6.71841	6,399,390	15.37	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,095.19000	3.09519	2,897,260	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,072.04000	4.07204	4,280,910	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,028.18000	3.02818	2,832,870	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,146.95000	4.14695	4,358,440	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,061.73000	3.06173	2,865,100	13.13	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,109.49000	4.10949	4,319,660	13.13	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,117.66000	4.11766	4,310,420	13.51	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,138.02000	4.13802	3,917,690	13.52	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,084.97000	4.08497	4,276,640	13.52	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,068.22000	4.06822	3,850,070	13.50	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,150.27000	4.15027	4,344,120	13.50	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,103.21000	4.10321	3,883,970	13.51	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,60</b>
<b>Total For R2048</b>											<b>0.00</b>	<b>0</b>	<b>198,90</b>
R209	On	03/02/2022	Bond Future			10.54431	71.03128	10.51052	71.22045	12.73	0.00	0	20,10
R209	On	05/05/2022	Bond Future			10.72279	68.73192	10.68770	68.92361	12.94	0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.90623	69.53435	10.86981	69.72847	12.34	0.00	0	
R209	On	03/11/2022	Bond Future			11.08870	67.30233	11.05089	67.49902	12.56	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>25,50</b>
R209	On	03/02/2022	Bond Future	11.04	Put		474.46000	0.47446	505,820	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,271.40000	3.27140	3,114,910	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		495.39000	0.49539	528,070	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,313.75000	3.31375	3,156,600	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		484.86000	0.48486	516,880	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,356.18000	3.35618	3,198,370	13.70	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,085.98000	2.08598	2,167,730	12.94	0.00	0	12,00



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/05/2022	Bond Future	11.43	Call		4,818.92000	4.81892	4,668,020	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,145.68000	7.14568	6,975,250	15.15	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		921.13000	0.92113	961,920	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		467.09000	0.46709	488,350	15.15	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		394.04000	0.39404	361,090	11.39	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,810.21000	5.81021	5,968,950	11.39	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,425.79000	2.42579	2,315,850	12.94	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,858.38000	4.85838	4,707,030	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		910.27000	0.91027	950,610	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,897.91000	4.89791	4,746,120	14.08	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		899.53000	0.89953	939,430	14.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,622.41000	3.62241	3,728,620	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,073.12000	2.07312	1,984,590	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,591.14000	3.59114	3,696,730	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,025.76000	2.02576	1,938,480	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,654.11000	3.65411	3,760,950	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,049.26000	2.04926	1,961,350	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,137.34000	3.13734	3,031,960	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,298.64000	3.29864	3,389,950	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,163.93000	3.16393	3,058,030	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,272.95000	3.27295	3,363,740	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,110.60000	3.11060	3,005,740	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,324.23000	3.32423	3,416,060	12.57	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>32,60</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>58,10</b>
R210	On	03/02/2022	Bond Future			212.92548	212.92548	212.55227	212.55227		0.00	0	1,30
R210	On	05/05/2022	Bond Future			212.64875	212.64875	212.27212	212.27212		0.00	0	10
R210	On	04/08/2022	Bond Future			215.30668	215.30668	214.92551	214.92551		0.00	0	
R210	On	03/11/2022	Bond Future			215.13008	215.13008	214.74589	214.74589		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,40</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,40</b>
R213	On	03/02/2022	Bond Future			9.86659	86.19783	9.85350	86.26638	10.02	186,963,093.27	2,169	22,60
R213	On	05/05/2022	Bond Future			10.06787	83.68743	10.05416	83.75706	10.08	0.00	0	
R213	On	04/08/2022	Bond Future			10.28061	84.66720	10.26625	84.73787	9.64	0.00	0	
R213	On	03/11/2022	Bond Future			10.49646	82.23882	10.48143	82.31046	9.76	0.00	0	
<b>Total R213 Future</b>											<b>186,963,093.27</b>	<b>2,169</b>	<b>22,60</b>
R213	On	03/02/2022	Bond Future	8.63	Call		18.00000	0.01800	15,830	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,758.33000	6.75833	6,824,710	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		621.16000	0.62116	629,400	10.62	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 Intere
R213	On	03/02/2022	Bond Future	10.60	Call			4,085.94000	4.08594	4,019,710	11.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			290.92000	0.29092	293,240	11.17	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call			4,387.63000	4.38763	4,320,740	11.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,030.32000	1.03032	1,046,230	10.27	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			2,299.25000	2.29925	2,241,630	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			764.42000	0.76442	775,350	10.48	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			2,370.77000	2.37077	2,312,570	10.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,983.45000	3.98345	4,038,080	9.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,665.38000	2.66538	2,605,070	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,114.55000	1.11455	1,131,960	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,700.45000	1.70045	1,648,930	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,092.98000	1.09298	1,110,010	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,731.08000	1.73108	1,679,180	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			248.35000	0.24835	250,010	11.28	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			1,793.29000	1.79329	1,740,650	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			3,651.65000	3.65165	3,703,500	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			738.14000	0.73814	704,250	9.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,187.04000	2.18704	2,221,700	9.86	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Call			1,124.14000	1.12414	1,081,560	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			733.73000	0.73373	744,080	10.51	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			1,670.10000	1.67010	1,618,960	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			40.63000	0.04063	36,380	8.98	0.00	0	1:
R213	On	03/02/2022	Bond Future	8.80	Put			5,803.61000	5.80361	5,867,910	8.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			190.31000	0.19031	176,390	9.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Put			1,615.85000	1.61585	1,641,820	10.03	0.00	0	1:
R213	On	03/02/2022	Bond Future	9.98	Put			1,071.74000	1.07174	1,088,390	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			245.76000	0.24576	229,060	9.42	0.00	0	4:
R213	On	05/05/2022	Bond Future	10.63	Put			1,098.84000	1.09884	1,112,690	10.78	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,995.17000	3.99517	3,939,220	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,086.04000	1.08604	1,099,720	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,031.01000	4.03101	3,974,880	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,073.39000	1.07339	1,086,890	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,959.43000	3.95943	3,903,650	10.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,738.50000	1.73850	1,705,350	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,669.02000	3.66902	3,706,540	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,759.38000	1.75938	1,726,010	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,639.19000	3.63919	3,676,490	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,780.42000	1.78042	1,746,810	9.40	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,609.55000	3.60955	3,646,610	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,227.65000	3.22765	3,259,160	9.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	10.38	Call		2,789.97000	2.78997	2,750,210	9.68	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,275.59000	3.27559	3,307,470	9.68	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,814.13000	2.81413	2,774,180	9.69	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,251.71000	3.25171	3,283,400	9.69	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,838.08000	2.83808	2,797,950	9.70	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>186,963,093.27</b>	<b>2,169</b>	<b>25,51</b>
R214	On	03/02/2022	Bond Future			10.86330	68.06764	10.80900	68.38061	13.65	0.00	0	17,60
R214	On	05/05/2022	Bond Future			11.03380	65.59463	10.97747	65.91153	13.93	0.00	0	4
R214	On	04/08/2022	Bond Future			11.21116	66.35950	11.15267	66.68039	13.27	0.00	0	
R214	On	03/11/2022	Bond Future			11.38738	63.94794	11.32669	64.27293	13.58	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>18,04</b>
R214	On	03/02/2022	Bond Future	11.39	Call		3,681.51000	3.68151	3,422,990	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		451.13000	0.45113	505,580	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,725.44000	3.72544	3,465,880	15.01	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		441.68000	0.44168	495,090	15.01	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,769.57000	3.76957	3,508,980	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		432.50000	0.43250	484,880	15.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		955.90000	0.95590	1,027,950	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,035.85000	5.03585	4,790,260	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		944.92000	0.94492	1,016,230	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,076.04000	5.07604	4,829,710	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		934.21000	0.93421	1,004,780	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,995.86000	4.99586	4,751,010	15.27	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,383.59000	2.38359	2,231,410	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,402.26000	3.40226	3,570,970	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,409.66000	2.40966	2,256,460	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,371.91000	3.37191	3,539,600	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,436.08000	2.43608	2,281,860	13.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,341.99000	3.34199	3,508,660	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,234.94000	3.23494	3,383,740	13.68	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,357.81000	3.35781	3,183,290	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,286.31000	3.28631	3,436,780	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,385.67000	3.38567	3,210,320	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,260.54000	3.26054	3,410,180	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,413.64000	3.41364	3,237,450	13.68	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>18,04</b>
<b>Total for Bond</b>											<b>853,675,914.25</b>	<b>9,408</b>	<b>1,188,56</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/02/2022 GOVI			806.53300	806.53300	808.16100	808.16100				0.00	0	98
GOVI On 05/05/2022 GOVI			816.09000	816.09000	817.74000	817.74000				0.00	0	
GOVI On 04/08/2022 GOVI			825.98600	825.98600	827.65700	827.65700				0.00	0	
GOVI On 03/11/2022 GOVI			836.40300	836.40300	838.09600	838.09600				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 03/02/2022 GOVI	792.74	Call			154,210.00000	15.42100	137,930,000			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			154,110.00000	15.41100	137,830,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			154,010.00000	15.40100	137,730,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			295,100.00000	29.51000	278,600,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			295,000.00000	29.50000	278,500,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			294,900.00000	29.49000	278,400,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			83,770.00000	8.37700	67,060,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			83,970.00000	8.39700	67,260,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			83,870.00000	8.38700	67,160,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			176,660.00000	17.66600	159,730,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			176,860.00000	17.68600	159,930,000			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			176,760.00000	17.67600	159,830,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
AL37 On 03/02/2022 Index Future			808.64500	808.64500	809.48300	809.48300				0.00	0	
AL37 On 05/05/2022 Index Future			818.22700	818.22700	819.07800	819.07800				0.00	0	
AL37 On 04/08/2022 Index Future			828.14900	828.14900	829.01100	829.01100				0.00	0	
AL37 On 03/11/2022 Index Future			838.59300	838.59300	839.46700	839.46700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	
AL7T On 03/02/2022 Index Future			921.43500	921.43500	921.98400	921.98400				0.00	0	
AL7T On 05/05/2022 Index Future			932.35400	932.35400	932.91200	932.91200				0.00	0	
AL7T On 04/08/2022 Index Future			943.66000	943.66000	944.22600	944.22600				0.00	0	
AL7T On 03/11/2022 Index Future			955.56000	955.56000	956.13600	956.13600				0.00	0	
<b>Total AL7T Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>										<b>0.00</b>	<b>0</b>	
ALBI On 03/02/2022 Index Future			817.09900	817.09900	818.81900	818.81900				0.00	0	19
ALBI On 05/05/2022 Index Future			826.78100	826.78100	828.52400	828.52400				0.00	0	2
ALBI On 04/08/2022 Index Future			836.80700	836.80700	838.57200	838.57200				0.00	0	
ALBI On 03/11/2022 Index Future			847.36000	847.36000	849.14900	849.14900				0.00	0	
<b>Total ALBI Future</b>										<b>0.00</b>	<b>0</b>	<b>22</b>
<b>Total For ALBI</b>										<b>0.00</b>	<b>0</b>	<b>22</b>
IGOV On 03/02/2022 Index Future			305.84900	305.84900	304.70500	304.70500				0.00	0	48
IGOV On 05/05/2022 Index Future			309.54800	309.54800	308.39100	308.39100				0.00	0	
IGOV On 04/08/2022 Index Future			313.37600	313.37600	312.20500	312.20500				0.00	0	
IGOV On 03/11/2022 Index Future			317.40100	317.40100	316.21600	316.21600				0.00	0	
<b>Total IGOV Future</b>										<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total For IGOV</b>										<b>0.00</b>	<b>0</b>	<b>48</b>
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>72</b>
JIBAR f On 15/12/2021 Jibar Future			3.87500	96.12500	3.87500	96.12500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.93500	96.06500	3.90500	96.09500				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.18000	95.82000	4.16000	95.84000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.24500	95.75500	4.21000	95.79000				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.56000	95.44000	4.52000	95.48000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.62000	95.38000	4.57000	95.43000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.87000	95.13000	4.83000	95.17000				0.00	0	7
JIBAR f On 21/09/2022 Jibar Future			5.25500	94.74500	5.20500	94.79500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.72000	94.28000	5.68000	94.32000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.97000	94.03000	5.88500	94.11500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.26500	93.73500	6.16000	93.84000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.43500	93.56500	6.34500	93.65500				0.00	0	7
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>£</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>£</b>
<b>Total for Derivatives :</b>										<b>853,675,914.25</b>	<b>9,408</b>	<b>1,190,53</b>
ABCPI3 On 07/12/2023 Spot Bond			2.69000	313.72152	2.69000	313.67371				0.00	0	50,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01373				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	101.57340				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.42089	9.65000	104.39402				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			11.00500	93.96858	11.00500	94.56465				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.21857				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.95463				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.57586				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.21246				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.32005				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.64554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.92448				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.34631				0.00	760,000,000	380,000,000
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>760,000,000</b>	<b>380,000,000</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.48356				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.96598				0.00	900,000,000	450,000,000
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>900,000,000</b>	<b>450,000,000</b>
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.78372				0.00	0	170,000,000
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.87542				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.79983				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.02631				0.00	0	140,000,000
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.57594				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.56817				0.00	18,380,000,000	9,190,000,000
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>18,380,000,000</b>	<b>9,190,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>18,380,000,000</b>	<b>9,190,000,000</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.14034				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.35445				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.82238				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.65174				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.27143				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.41347				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	100.28068				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.55501				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	100.79667				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	100.81992				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	100.83656				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	101.08990				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	100.25512				0.00	0	
<b>Total ABFN47 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 ABFN47</b>									<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.26725			0.00	0	
<b>Total ABFN48 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>									<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.08657			0.00	3,800,000,000	1,900,000,000
<b>Total ABFN49 SPOT</b>									<b>0.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
<b>Total For ABFN49</b>									<b>0.00</b>	<b>3,800,000,000</b>	<b>1,900,000,000</b>
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.97199			0.00	0	
<b>Total ABFN50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>									<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.10986			0.00	0	
<b>Total ABFN51 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>									<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.89930			0.00	0	
<b>Total ABFN52 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>									<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.05996			0.00	281,876,800	140,938,400
<b>Total ABJ01 SPOT</b>									<b>0.00</b>	<b>281,876,800</b>	<b>140,938,400</b>
<b>Total For ABJ01</b>									<b>0.00</b>	<b>281,876,800</b>	<b>140,938,400</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.73215			0.00	0	
<b>Total ABJ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>									<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.12272			0.00	0	
<b>Total ABJ03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>									<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.10625			0.00	0	
<b>Total ABK12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>									<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.32500	7.32500	7.32500	145.99009		352,690,692,500.00		48,148,900	48,148,900
<b>Total ABKI04 SPOT</b>								<b>352,690,692,500.00</b>		<b>48,148,900</b>	<b>48,148,900</b>
<b>Total For ABKI04</b>								<b>352,690,692,500.00</b>		<b>48,148,900</b>	<b>48,148,900</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	29.21638	100.00000	29.14871		0.00		0	
<b>Total ABKI04/I2025 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For ABKI04/I2025</b>								<b>0.00</b>		<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	153.84844		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.92000	3.92000	3.92000	202.00223				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	228.76182				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.56000	6.56000	6.56000	103.59550				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			7.80000	7.80000	7.80000	110.84209				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			4.72000	102.84263	4.72000	102.82959			44,179,200,000,000.00	9,360,000,000	4,680,000,000	
<b>Total ABS13 SPOT</b>									<b>14,179,200,000,000.00</b>	<b>9,360,000,000</b>	<b>4,680,000,000</b>	
<b>Total For ABS13</b>									<b>14,179,200,000,000.00</b>	<b>9,360,000,000</b>	<b>4,680,000,000</b>	
ABS15 On 11/11/2022 Spot Bond			5.09000	104.99691	5.09000	104.98233				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			7.15500	111.83587	7.15500	111.81415				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			8.06500	112.87221	8.06500	112.84756				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			5.53000	109.36607	5.53000	109.34959				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			7.89000	105.82804	7.89000	105.80542				0.00	0	384,500,000
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>384,500,000</b>
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	<b>384,500,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.84357	100.00000	12.81483				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABSI2 On 07/12/2023 Spot Bond			2.01000	317.75722	2.01000	317.71465				0.00	0	20,000,00
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
ABSI4 On 31/01/2022 Spot Bond			1.65500	176.80215	1.65500	176.78019				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			10.67500	10.67500	10.67500	105.20607				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.89734				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.90060				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.90446				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.66825				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.90120				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.90120				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	99.89847				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	99.89847				0.00	0	
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	
ACL203 On 30/01/2023 Spot Bond					0.00000	177.29983				0.00	0	
<b>Total ACL203 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 ACL203</b>									<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.33758			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	99.90641			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	100.91961			0.00	0	
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.47078			0.00	0	
<b>Total AECI03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>									<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.70962			0.00	0	
<b>Total AECI04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>									<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.54039			0.00	0	
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.34300			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	100.37377			0.00	0	
<b>Total AGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>									<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.76495			0.00	0	105,000,00
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>0</b>	<b>105,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.51936			0.00	0	11,329,600,00
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,329,600,00</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>0</b>	<b>11,329,600,00</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	102.91268			0.00	0	
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.66792			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.80150				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	100.83242				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			8.10000	100.96752	8.10000	101.72149				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	100.87899				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.03415				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	101.22789				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	100.69270				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	100.33700				0.00	0	410,000,00
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
AHF5A On 21/08/2023 Spot Bond			6.25000	108.78306	6.25000	108.76488				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	100.31610				0.00	0	300,000,00
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
AHF5B On 21/08/2023 Spot Bond					0.00000	100.35491				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.37878				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.85323				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.48986				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.82602				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.35483				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.37868				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.54513				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.49229				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	100.33096				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.36675				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.35781				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.39059				0.00	0	
<b>Total AHF7C1 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 AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.37927				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.59252				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.56290				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.33000	107.04382	7.33000	107.02265				0.00	0	100,000,00
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
AIR04 On 29/05/2024 Spot Bond			7.75000	103.69854	7.75000	103.67676				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			11.80500	90.93745	11.80500	90.90864				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			5.95000	181.15857	5.95000	181.11510				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.20800				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.23331				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	100.77852				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.01512				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	99.94318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	100.37014				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.66384				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF17 On 21/01/2022 Spot Bond					0.00000	100.88516				0.00	0	
<b>Total APF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF17</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.80000	243.17708	4.80000	243.12619				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.30000	211.07057	5.30000	211.02355				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			2.63000	176.58092	2.63000	176.55429				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			2.67500	176.57073	2.67500	176.54388				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			4.79000	192.33452	4.79000	192.29431				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.89013				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>	

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 30/06/2022 Spot Bond					0.00000	101.21598				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 31/01/2038 Spot Bond			4.82000	113.95198	4.82000	113.92824				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.91469				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	99.91336				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.90091				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.53797				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	100.20934				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	99.89046				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.90972				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.42316				0.00	0	26,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	100.36205				0.00	0	14,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>14,000,00</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	100.35372				0.00	0	
<b>Total ASN280 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 ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.01556				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>	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.21618				0.00	0	8,000,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>8,000,00</b>
ASN300 On 20/12/2023 Spot Bond					0.00000	99.90738				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>	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.06448				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>	
ASN310 On 20/12/2021 Spot Bond					0.00000	99.91791				0.00	0	
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	
ASN315 On 31/03/2029 Spot Bond			4.52500	4.52500	4.52500	106.04420				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>	
ASN318 On 28/02/2033 Spot Bond			4.98000	4.98000	4.98000	99.64173				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>	
ASN320 On 20/06/2024 Spot Bond					0.00000	99.91240				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.89956				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>	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.53418				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.22549				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN335 On 31/01/2038 Spot Bond			4.93000	112.38833	4.93000	112.36457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.90571				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.91464				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.89589				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90977				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90977				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.22816				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.89114				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.91152				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.90811				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.87888				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.98510				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 15/03/2022 Spot Bond					0.00000	99.98510				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.34090				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.91071				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.32499				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	99.95567				0.00	0	26,000,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
ASN40 On 20/12/2024 Spot Bond					0.00000	99.91136				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	99.89513				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 05/12/2022 Spot Bond					0.00000	100.12345				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 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.19860				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	99.88930				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	99.88550				0.00	0	
<b>Total ASN450 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 ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.86836				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.49205				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.47492				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.78650				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	100.79427				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.41974				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.12774				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.60424				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.71376				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.89297				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	100.04119				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	123.76400				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.04973				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN486 On 01/09/2025 Spot Bond					0.00000	99.89335				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>	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.99986				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.99986				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>	
ASN498 On 28/09/2025 Spot Bond					0.00000	99.89622				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			9.49500	97.91619	9.49500	97.89139				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			8.67500	97.88948	8.67500	97.86678				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>	
ASN509 On 21/12/2026 Spot Bond			9.22500	96.45390	9.22500	96.43013				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			9.22500	96.45390	9.22500	96.43013				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>	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.36845	9.10000	103.34345				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	104.08534	11.05000	104.05493				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53( On 31/07/2024 Spot Bond			11.00000	104.06699	11.00000	104.03671				0.00	0	
<b>Total ASN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.50000	103.88332	10.50000	103.85443				0.00	0	
<b>Total ASN532 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>										<b>0.00</b>	<b>0</b>	
ASN53( On 31/01/2024 Spot Bond			10.50000	103.88332	10.50000	103.85443				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 02/04/2026 Spot Bond					0.00000	101.21190				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	100.62778				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 28/11/2022 Spot Bond					0.00000	100.55274				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 31/07/2023 Spot Bond			10.60000	103.92006	10.60000	103.89090				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55( On 31/01/2024 Spot Bond			10.47000	102.58712	10.47000	103.84349				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55( On 31/01/2024 Spot Bond			10.55000	103.90169	10.55000	103.87267				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56( On 05/02/2024 Spot Bond					0.00000	100.60006				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	100.80835				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	100.13226				0.00	0	
<b>Total ASN569 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 ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.53257				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	99.91466				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	99.93688				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.48853				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.01795				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	99.87960				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.38261	9.22000	103.35681				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	100.91277				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	100.91800				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	100.71293				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	100.76216				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	100.29823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.18021				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.77040				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.50671				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.62509				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.88799				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.43266				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.64631				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.89424				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.29231				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	100.63427				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.89681				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 20/06/2026 Spot Bond					0.00000	99.88583				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.14950				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.75748				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	100.01731				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	101.00140				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 31/03/2032 Spot Bond					0.00000	101.40594				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>	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.36502				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 27/02/2023 Spot Bond					0.00000	100.25233				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 19/08/2025 Spot Bond					0.00000	100.43837				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 02/04/2026 Spot Bond					0.00000	101.17118				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 29/06/2026 Spot Bond					0.00000	101.24278				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 20/06/2026 Spot Bond					0.00000	99.89087				0.00	0	
<b>Total ASN681 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 ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.88599				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.35466				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.76488				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.38689				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.67911				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.72846				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.06261				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.71338				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.90227				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	99.90145				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.91301				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 09/11/2026 Spot Bond					0.00000	100.54922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN707 On 05/01/2022 Spot Bond					0.00000	101.05140				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>	
ASN708 On 10/01/2022 Spot Bond					0.00000	101.24791				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>	
ASN712 On 04/05/2024 Spot Bond					0.00000	100.59914				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>	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.47205				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>	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.46440				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>	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.97836				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>	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.90636				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>	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.01703				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>	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.94555				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>	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.01608				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>	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.91121				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN72: On 20/01/2022 Spot Bond					0.00000	100.76593			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	100.77219			0.00	0	
<b>Total ASN726 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN726</b>									<b>0.00</b>	<b>0</b>	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.13867			0.00	0	
<b>Total ASN733 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>									<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.70220			0.00	0	
<b>Total ASN735 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>									<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.26576			0.00	0	
<b>Total ASN736 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>									<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.79765			0.00	0	
<b>Total ASN737 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>									<b>0.00</b>	<b>0</b>	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.34427			0.00	0	
<b>Total ASN740 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN740</b>									<b>0.00</b>	<b>0</b>	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.34247			0.00	0	
<b>Total ASN741 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN741</b>									<b>0.00</b>	<b>0</b>	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.90634			0.00	0	500,000,00
<b>Total ASN742 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN742</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN74: On 20/06/2026 Spot Bond					0.00000	99.90471			0.00	0	
<b>Total ASN746 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>									<b>0.00</b>	<b>0</b>	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.48606			0.00	0	
<b>Total ASN747 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>									<b>0.00</b>	<b>0</b>	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.34101			0.00	0	
<b>Total ASN748 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 ASN748</b>										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.20394				0.00	0	
<b>Total ASN754 SPOT</b>										0.00	0	
<b>Total For ASN754</b>										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.19895				0.00	0	
<b>Total ASN755 SPOT</b>										0.00	0	
<b>Total For ASN755</b>										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.20586				0.00	0	
<b>Total ASN757 SPOT</b>										0.00	0	
<b>Total For ASN757</b>										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.20544				0.00	0	
<b>Total ASN758 SPOT</b>										0.00	0	
<b>Total For ASN758</b>										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.18581				0.00	0	
<b>Total ASN759 SPOT</b>										0.00	0	
<b>Total For ASN759</b>										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.18937				0.00	0	
<b>Total ASN760 SPOT</b>										0.00	0	
<b>Total For ASN760</b>										0.00	0	
ASN76 On 10/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000.00	8,000,000,000	97,000,000,00	
<b>Total ASN761 SPOT</b>									10,000,000,000,000.00	8,000,000,000	97,000,000,00	
<b>Total For ASN761</b>									10,000,000,000,000.00	8,000,000,000	97,000,000,00	
BAW21 On 24/03/2022 Spot Bond			4.28000	103.44661	4.28000	103.43463			0.00	0		
<b>Total BAW21 SPOT</b>									0.00	0		
<b>Total For BAW21</b>									0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	102.07275	9.30000	102.04739			0.00	0		
<b>Total BAW21/R208 SPOT</b>									0.00	0		
<b>Total For BAW21/R208</b>									0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	101.08230				0.00	0	
<b>Total BAW22 SPOT</b>									0.00	0		
<b>Total For BAW22</b>									0.00	0		
BAW28 On 06/06/2022 Spot Bond					0.00000	100.29345				0.00	0	
<b>Total BAW28 SPOT</b>									0.00	0		
<b>Total For BAW28</b>									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.34234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.02120				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			6.82500	99.91156	6.82500	99.89314				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.12091				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.36926				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.74064				0.00	0	
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.45698				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.67655				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.45000	8.45000	8.45000	105.57859				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			11.28500	11.28500	11.28500	105.45016				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	101.53308				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	100.24040				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.45226				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.45248				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.45144				0.00	0	273,984,60
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>273,984,60</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	<b>273,984,60</b>
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.90907				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.63820				0.00	0	587,224,50
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>587,224,50</b>
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	<b>587,224,50</b>
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.57670				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.77905				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.72721				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.94197				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.67574				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.77817				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.76132				0.00	0	
<b>Total BAYA86 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 BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.98210				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	101.72732				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	101.62151				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.92853				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.62548				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.67628				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.62512				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.03397				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.42246				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.08541				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.03470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.44291				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.13717				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.03429				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD0302 On 18/04/2028 Spot Bond			8.23000	8.23000	8.23000	100.71871				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.67259				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.65595				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	100.09970				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.42790				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	99.94428				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.91746				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	77.16195				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.24000	106.46609	7.24000	106.44518				0.00	0	2,600,000,00
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>2,600,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.22599				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.50785				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.40236				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.03752				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.58098				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.64543				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.37118				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.87593				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.84882				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			5.99000	107.23338	5.99000	107.21590				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	100.11752				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	99.65625				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	100.81075				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	100.68370				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.79481				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.09506				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.52600				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	97.51800				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	67.96800				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.09400				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.28381				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	100.97920				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	100.72456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF13 On 19/11/2022 Spot Bond					0.00000	100.35794				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.09727				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.52027				0.00	1,080,000,000	540,000,000
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>1,080,000,000</b>	<b>540,000,000</b>
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.86423				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2022 Spot Bond					0.00000	100.59959				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 12/10/2023 Spot Bond					0.00000	100.98344				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 03/11/2022 Spot Bond					0.00000	100.55493				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.57724				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>	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.31883				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>	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.42879				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.50471				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.18053				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.27887				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.54644				0.00	0	500,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
CCT01 On 23/06/2023 Spot Bond			7.80500	106.44561	7.80500	106.42335				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02 On 12/06/2024 Spot Bond			7.97500	108.17486	7.97500	108.15162				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			8.57500	109.97273	8.57500	109.94722				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.99500	9.99500	9.99500	104.51203				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.90021				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.73122				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.32316				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.34520				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.07377				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.14149				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	108.78972	4.77000	105.85700				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.53431				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			7.10000	109.57873	7.10000	109.55762				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	111.65561	8.70700	113.38500				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.73718				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.81094				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>	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.27183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.62995	10.98000	101.59995				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>	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond			6.50000	116.62756	6.50000	111.42000				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN385 On 20/09/2022 Spot Bond					0.00000	99.90735				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.44367				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.43973				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>	
CLN399 On 31/01/2022 Spot Bond			2.60000	176.58772	2.60000	176.56123				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2025 Spot Bond			5.77500	142.07387	5.77500	142.04067				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			6.21500	140.25464	6.21500	140.22024				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.75800				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			6.45000	103.41483	6.45000	103.39683				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.10216				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>	
CLN466 On 28/03/2022 Spot Bond					0.00000	101.35635				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.37542				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	100.47535				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>	
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>	
CLN488 On 28/07/2022 Spot Bond			6.25000	105.20407	6.25000	105.18647				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	101.36491				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	99.89142				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	100.26246				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			6.65000	111.19530	6.65000	111.17521				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.91114				0.00	0	
<b>Total CLN497 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 CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.05202				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.11300				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>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.58651				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>	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.21155				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>	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.03530				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>	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.39048				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>	
CLN51 On 14/11/2022 Spot Bond					0.00000	96.66948				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>	
CLN51 On 15/09/2022 Spot Bond			9.96000	102.47351	9.96000	102.44599				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>	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.24201	10.01000	101.21485				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>	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.33539				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 30/06/2022 Spot Bond			9.60000	104.39804	9.60000	99.61251				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>	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.01532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.23892				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	102.43945	9.20000	102.41401				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.40982				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	101.08881				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.49223				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.51785				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 12/03/2023 Spot Bond					0.00000	100.01532				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	99.89934				0.00	0	
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.92575				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN534 On 18/07/2025 Spot Bond			9.45500	106.87405	9.45500	106.84723				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.97545				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/01/2023 Spot Bond					0.00000	100.76008				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	101.05821				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	146.29700				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	100.23208				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	101.99746				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			8.92500	107.25191	8.92500	107.22647				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			8.97500	105.17358	8.97500	105.14807				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			9.06500	104.44719	9.06500	104.42161				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.79901				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.45536				0.00	0	
<b>Total CLN556 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 CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.46985				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.32944				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.17457				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>	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.47700				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>	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.50988				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>	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.80798	10.19000	100.78502				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>	
CLN562 On 12/11/2025 Spot Bond			8.92500	104.91096	8.92500	104.88565				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>	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.55057				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.32795				0.00	3,600,000,000	1,800,000,000
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
CLN565 On 17/01/2024 Spot Bond					0.00000	103.41486				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	100.13362				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.47853				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond			9.15500	103.55380	9.15500	103.52820				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.49591				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.48122				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 15/03/2024 Spot Bond					0.00000	99.98464				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 20/06/2024 Spot Bond					0.00000	99.88952				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.88673				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.16923				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.50841				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.21880				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.94497				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.80153				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2022 Spot Bond					0.00000	100.21306				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	102.03881				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	100.06202				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	100.00002				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	99.90829				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	100.74767				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	101.56138				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			4.19500	144.46661	4.19500	117.23107				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	100.32403				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.16285				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.32403				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.49606				0.00	0	
<b>Total CLN597 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 CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.10135				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	100.05637				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>	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.90829				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	99.90829				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	100.37800				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.09379				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.53504				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.44390				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.61012				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.91848				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	100.35131				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.15784	9.32000	101.13252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.72532				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>	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.42251				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.11287				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.33946				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 30/11/2023 Spot Bond					0.00000	100.59191				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 30/09/2022 Spot Bond					0.00000	101.06757				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 20/12/2024 Spot Bond					0.00000	102.78381				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 20/12/2022 Spot Bond					0.00000	101.92101				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 31/05/2024 Spot Bond					0.00000	100.30662				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62( On 28/10/2024 Spot Bond					0.00000	100.66999				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>	
CLN62( On 28/10/2022 Spot Bond					0.00000	100.66750				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>	
CLN62( On 28/04/2022 Spot Bond					0.00000	100.69424				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>	
CLN62( On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 25/01/2023 Spot Bond					0.00000	100.77369				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 25/01/2023 Spot Bond			6.23000	106.41589	6.23000	106.39815				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 19/08/2025 Spot Bond					0.00000	100.46070				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 31/07/2034 Spot Bond					0.00000	90.34841				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 31/07/2034 Spot Bond			12.04000	64.37957	12.04000	85.51203				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN62( On 20/11/2022 Spot Bond					0.00000	100.38415				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			9.62500	102.64071	9.62500	102.61451				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63( On 19/08/2025 Spot Bond					0.00000	100.45867				0.00	0	
<b>Total CLN631 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 CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.38409				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.27829				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.59386				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.22782				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	100.33688				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.45664				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.48368				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.49720				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	100.80667				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.33867				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>	
CLN64: On 18/12/2024 Spot Bond					0.00000	99.91003				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>	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.70117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.90987				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.61426				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.22425				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.45664				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.36850				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.45664				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>	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.47100				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.62412				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	101.33055				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	101.98294				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	100.61200				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.59800				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>	
CLN66 On 20/12/2023 Spot Bond					0.00000	141.70000				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>	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.45075				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>	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.32436				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>	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.54581				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>	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.95706				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>	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.33674				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.25558				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	100.50395				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	100.02577				0.00	0	
<b>Total CLN672 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 CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.25785	148.56588	4.25785	120.71219				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.25785	148.56588	4.25785	120.71297				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>	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.51408				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.54109				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.31756				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.58869				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.52286				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.10435				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.25791				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.29470				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.73458				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	101.54737				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.54717				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.35203				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.17465				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.35217				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.54038				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.73638				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.19226				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	105.66112				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.20438				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.42936				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.73177				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	100.90822				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.31105				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.55458				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>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.01473				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.31972				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.67750				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	83.92378				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.00169				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.40463				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.32891				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.32891				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.32891				0.00	0	
<b>Total CLN716 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 CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.70357				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	100.01323				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	81.68806				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	82.01446				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	100.18463				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	82.73374				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	101.21632				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	101.21632				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	101.21632				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.23930				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.23930				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.23930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	85.26705				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	86.32068				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.96906				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	100.01350				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.53949				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.90407				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.48466				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.55440				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	108.36700				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.52049				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	100.44988				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	101.48579				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.61179				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	98.00300				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.02038				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	100.27831				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	101.35212				0.00	0	
<b>Total CLN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN747</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.74760				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN749 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN749</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.01459				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	101.05686				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLN752</b>									<b>0.00</b>	<b>0</b>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total CLN753 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>									<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.72179		1,406,000,000,000.00	190,000,000	95,000,000	
<b>Total CLN754 SPOT</b>								<b>1,406,000,000,000.00</b>	<b>190,000,000</b>	<b>95,000,000</b>	
<b>Total For CLN754</b>								<b>1,406,000,000,000.00</b>	<b>190,000,000</b>	<b>95,000,000</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.02258		0.00	0	0	
<b>Total CLN755 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN755</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total CLN756 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN756</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total CLN757 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN757</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total CLN758 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN758</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.29736		0.00	0	0	
<b>Total CLN759 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN759</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.22772		0.00	0	0	
<b>Total CLN760 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN760</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.37512		0.00	0	0	
<b>Total CLN761 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN761</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000		0.00	0	0	
<b>Total CLN762 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN762</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.61064		0.00	0	0	
<b>Total CLN763 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN763</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.71951		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 CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.20496				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.72179				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.84678				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	100.92760				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.23225				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.21746				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.66385				0.00	0	
<b>Total CLN772 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN772</b>										<b>0.00</b>	<b>0</b>	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.27165				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.77796				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.90000	6.90000	6.90000	114.21899				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	100.24693				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2024 Spot Bond					0.00000	102.44122				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.29974				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.48465				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.42665				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.35395				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.38484				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.33125				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.32156				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.29209				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.17801				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.16080				0.00	0	
<b>Total CLN787 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 CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.23000	100.74104	8.23000	100.71871				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			7.55000	106.70373	7.55000	106.68201				0.00	0	13,100,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,100,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>13,100,000,00</b>
COJ08 On 22/06/2026 Spot Bond			10.19500	104.26008	10.19500	104.23176				0.00	0	100,000,00
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COJG0 On 09/06/2024 Spot Bond			6.54000	108.38611	6.54000	108.36695				0.00	0	31,300,000,00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>31,300,000,00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>31,300,000,00</b>
COT01 On 03/04/2023 Spot Bond			7.08500	104.28031	7.08500	104.26036				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			11.98500	94.27061	11.98500	94.24047				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.57500	95.12147	10.57500	95.09455				0.00	0	75,000,000,00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000,00</b>
CPV01 On 30/06/2029 Spot Bond			9.45000	9.45000	9.45000	110.16483				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	101.94786				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.82607				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 10/12/2021 Spot Bond					0.00000	0.00000				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	99.77917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.33157				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	101.32910				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			9.32500	9.32500	9.32500	103.50947				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.75438				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.35790				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			6.60500	106.82882	6.60500	106.80995				0.00	0	100,000,00
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	46.72436	100.00000	46.62151				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	46.72436	100.00000	46.62151				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			7.03000	108.39749	7.03000	108.37713				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	103.10721	9.69000	103.08070				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.10721	9.69000	103.08070				0.00	0	
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.91000	94.66035	11.91000	94.63060				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.23755	10.10000	103.20991				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.23755	10.10000	103.20991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.06440				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.11050				0.00	0	1,400,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	100.81500				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.71431				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.05125				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	96.88024				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.60369				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>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.41698				0.00	0	300,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.59349				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.55362				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.45770				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2! On 31/01/2027 Spot Bond					0.00000	100.58664				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3! On 21/08/2023 Spot Bond					0.00000	100.68172				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.39952				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			5.35000	103.52450	5.35000	103.50952				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			6.56000	109.48226	6.56000	109.46273				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			5.06000	111.94175	5.06000	111.91746				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.82000	101.03614	4.82000	101.01509				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.69739	2.25000	138.67799				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.12000	146.84900	4.12000	146.82084			61,800,000,000.00	15,000,000,000	7,500,000,000	
<b>Total EL28 SPOT</b>									<b>1,800,000,000,000.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>	
<b>Total For EL28</b>									<b>1,800,000,000,000.00</b>	<b>15,000,000,000</b>	<b>7,500,000,000</b>	
EL29 On 19/11/2029 Spot Bond			4.07200	133.36367	4.07200	133.33829			0.00	0		
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>		
EL30 On 29/07/2030 Spot Bond			4.11500	130.32723	4.11500	130.30251			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			4.75000	113.86927	4.75000	113.84559			0.00	0		
<b>Total EL31 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 EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.79000	103.12795	4.79000	103.10654				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.69739	2.25000	138.67799				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	181.48965				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	178.58248				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	138.26990				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	137.17204				0.00	0	
<b>Total ELN007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	134.98133				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	125.42170				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	126.68408				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>	
ELN015 On 15/04/2024 Spot Bond					0.00000	121.38672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	123.41520				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	102.10184				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.66000	101.93155	9.66000	101.90500				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			11.62500	11.62500	11.62500	94.18147				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			11.67500	11.67500	11.67500	98.74389				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			9.72500	9.72500	9.72500	100.67770				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			9.72500	9.72500	9.72500	106.29633				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			11.66500	11.66500	11.66500	79.40535				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			10.95500	10.95500	10.95500	98.97012				0.00	0	
<b>Total EMM08P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM08P</b>										<b>0.00</b>	<b>0</b>	
EMM09 On 18/06/2032 Spot Bond			11.66500	11.66500	11.66500	93.07475				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	100.14454				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	100.10527				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	100.01446				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	100.01432				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.50250				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	100.19833				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	100.24832				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	100.11180				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.01415				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.45295				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.16546				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.16987				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.82536				0.00	0	
<b>Total EQT004 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 EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.15916				0.00	0	100,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT005 On 30/10/2023 Spot Bond					0.00000	100.62235				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>	
EQT006 On 22/06/2024 Spot Bond					0.00000	99.88477				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>	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.97186				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>	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.40476				0.00	1,000,000,000	1,000,000,00
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For EQT009</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
EQT009 On 12/11/2024 Spot Bond					0.00000	100.42641				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.37618				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	100.35779				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.40552				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	100.36146				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.37980				0.00	0	17,000,00
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,000,00</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	<b>17,000,00</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.35196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.34312				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.39814				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.88000	108.24403	5.88000	108.22698				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.86465	10.00000	103.83711				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			8.72500	98.49540	8.72500	98.47229				0.00	0	2,662,278,50
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,662,278,50</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,662,278,50</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.57768	7.85000	101.55619				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			11.38500	77.02707	11.35000	77.18745		3,187,800,000,000.00		280,000,000	0	606,280,10
<b>Total ES33 SPOT</b>								<b>3,187,800,000,000.00</b>		<b>280,000,000</b>	<b>0</b>	<b>606,280,10</b>
<b>Total For ES33</b>								<b>3,187,800,000,000.00</b>		<b>280,000,000</b>	<b>0</b>	<b>606,280,10</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.86810	7.50000	101.84739				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			11.82500	75.75912	11.77000	76.06731		9,980,300,000,000.00		844,000,000	0	1,475,378,80
<b>Total ES42 SPOT</b>								<b>9,980,300,000,000.00</b>		<b>844,000,000</b>	<b>0</b>	<b>1,475,378,80</b>
<b>Total For ES42</b>								<b>9,980,300,000,000.00</b>		<b>844,000,000</b>	<b>0</b>	<b>1,475,378,80</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.17315	8.50000	101.15001				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	100.06289				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	100.86168				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.90570				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.42522				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	100.33692				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.39952				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.41914				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.68251				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.19787				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.33926				0.00	0	
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.58805				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.63043				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.53506				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>	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.74522				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	103.04607				0.00	6,746,000,000	3,573,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>6,746,000,000</b>	<b>3,573,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>6,746,000,000</b>	<b>3,573,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.25278				0.00	0	16,090,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,090,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>16,090,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	103.35851				0.00	340,000,000	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>340,000,000</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.79418				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.24500	107.47656	8.24500	107.45271				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	103.41732				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.83260				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.22500	101.00800	8.22500	100.98564				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.31601				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			2.06000	176.71019	2.06000	176.68629				0.00	0	35,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	<b>35,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			2.47000	315.01994	2.47000	314.97381				0.00	0	40,000,00
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	153.77968				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			3.98000	201.35271	3.98000	201.31502				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			4.47000	4.47000	4.47000	106.43100				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			4.90000	4.90000	4.90000	219.15849				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			5.02000	97.17923	5.02000	97.15830				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			5.10000	97.64620	5.10000	97.62514				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			6.85000	6.85000	6.85000	82.57839				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			6.92000	6.92000	6.92000	81.77249				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	148.02309				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	

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	97.12900				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			2.71000	176.56280	2.71000	176.53579				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			3.57000	176.36817	3.57000	176.33707				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.00008				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.48705				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.99710				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.71371				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	103.54654				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	100.33993				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	101.48461				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.19869				0.00	0	
<b>Total FRC282 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 FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.65748				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	101.33481				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	113.14645				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	101.29150				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	102.05813				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	100.42797				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	100.43585				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	101.83816				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.31182				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.61083				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.27351				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.58435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.22152				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	101.65157				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	101.26355				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	101.45658				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.60085				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	100.90692				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	99.98333				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.72351				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	101.43798				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.60063				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.76989				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC324 On 20/06/2026 Spot Bond					0.00000	101.47268				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>	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.02375				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.28321				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 30/09/2022 Spot Bond					0.00000	101.01708				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.22996				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.49961				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.86072				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.69757				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.91258				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC333 On 07/12/2023 Spot Bond					0.00000	100.56701				0.00	0	
<b>Total FRC333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC333</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 20/02/2024 Spot Bond					0.00000	100.79188				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.89844				0.00	0	
<b>Total FRC341 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 FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.30607				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.92613				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.72139				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.43529				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.98888				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.85247				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.76813				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	100.24709				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	101.13451				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.86642				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.95760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.86894				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.87701				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.57032				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.72720				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.92763				0.00	0	
<b>Total FRC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC360</b>										<b>0.00</b>	<b>0</b>	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.74109				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	101.12387				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.52617				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.52727				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.76298				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	102.19986				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.26445				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>	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.82302				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.83460				0.00	0	
<b>Total FRC371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>										<b>0.00</b>	<b>0</b>	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.87042				0.00	0	
<b>Total FRC372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.86634				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.94113				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.25893				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.90250				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.89137				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.31460				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.51097				0.00	0	
<b>Total FRC379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC379</b>										<b>0.00</b>	<b>0</b>	
FRC380 On 16/12/2021 Spot Bond					0.00000	99.95755				0.00	0	
<b>Total FRC380 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 FRC380</b>										<b>0.00</b>	<b>0</b>	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.68810				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	176.38787				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			3.29000	3.29000	3.29000	176.40173				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			3.30000	3.30000	3.30000	176.39940				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			4.47500	104.64343	4.47500	104.62236				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			4.67000	116.12654	4.67000	116.10280				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	100.73187				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.32728				0.00	2,530,000,000	1,535,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>2,530,000,000</b>	<b>1,535,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>2,530,000,000</b>	<b>1,535,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.33430				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	101.04447				0.00	0	570,000,000
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>570,000,000</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.55272				0.00	0	450,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.21482				0.00	0	490,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.54786				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	101.16553				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	101.26084				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	101.18592				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			4.28800	4.28800	4.28800	103.38315				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>	
FRS101 On 31/01/2038 Spot Bond			4.64000	4.64000	4.64000	116.54366				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>	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.25266				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>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.65859				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>	
FRS105 On 31/01/2038 Spot Bond			4.78000	114.52705	4.78000	114.50331				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>	
FRS109 On 07/12/2033 Spot Bond			4.75000	222.35159	4.75000	222.30528				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>	
FRS110 On 31/01/2038 Spot Bond			4.92000	112.52940	4.92000	112.50565				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			4.78000	4.78000	4.78000	221.67164				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			3.92500	150.03706	3.92500	150.00938				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	131.36339	3.70500	131.33991				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			4.72000	115.39620	4.72000	115.37245				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			4.90000	219.20503	4.90000	219.15849				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			4.95000	218.16795	4.95000	218.12140				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			3.45500	122.00806	3.45500	152.11788				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			4.98000	217.54854	4.98000	217.50193				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			4.92000	112.52940	4.92000	112.50565				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			4.60000	194.40768	4.60000	194.36804				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			5.67000	102.51573	5.67000	102.49207				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			4.49000	195.61961	4.49000	195.58030				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			4.55000	194.95748	4.55000	194.91800				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			5.49000	207.33351	5.49000	207.28625				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			5.62000	103.14882	5.62000	103.12515				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			4.92000	4.92000	4.92000	112.50565				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			4.90000	112.81220	4.90000	112.78845				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			4.36000	197.06308	4.36000	197.02414				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			5.26000	211.86758	5.26000	211.82059				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			4.49000	195.61961	4.49000	195.58030				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			4.49000	195.61961	4.49000	195.58030				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			3.89100	202.37275	3.89100	202.33535				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			4.22500	148.71033	4.22500	148.68168				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			2.41000	176.63080	2.41000	176.60522				0.00	0	



Contract Details	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			4.84000	191.79316	4.84000	191.75280				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			4.88000	191.36132	4.88000	191.32086				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.19500	148.84237	4.19500	148.81383				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			4.35500	197.11883	4.35500	197.07994				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			4.89000	4.89000	4.89000	191.21305				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.31324				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	100.82221				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	100.90769				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	99.90911				0.00	0	25,000,00
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
FRS180 On 27/09/2025 Spot Bond					0.00000	101.29685				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	217.87391				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	155.24037				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	199.71005				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	50.19966				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.50851				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.58805				0.00	0	29,000,00
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>29,000,00</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>29,000,00</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	100.47426				0.00	0	13,000,00
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	100.28804				0.00	0	26,000,00
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>26,000,00</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	100.93138				0.00	0	16,000,00
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
FRS209 On 18/11/2024 Spot Bond					0.00000	100.35400				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 Intere
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.13556				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.95339				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.30607				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.20096				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.44815				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	

Contract Details	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	104.16233				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	111.14387				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.62013				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	100.50573				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	77.38942				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	100.07457				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 29/12/2025 Spot Bond					0.00000	122.78820				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>	

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 <sub>t</sub> On 20/12/2021 Spot Bond					0.00000	100.85635				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 <sub>t</sub> On 19/01/2024 Spot Bond					0.00000	101.38996				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 <sub>t</sub> 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 <sub>t</sub> 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 <sub>t</sub> 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 <sub>t</sub> On 31/01/2022 Spot Bond					0.00000	100.55724				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 <sub>t</sub> On 31/01/2022 Spot Bond					0.00000	100.55850				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 <sub>t</sub> On 22/02/2024 Spot Bond					0.00000	105.31840				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 <sub>t</sub> On 31/01/2022 Spot Bond					0.00000	100.55474				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 <sub>t</sub> On 02/03/2024 Spot Bond					0.00000	100.17441				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 <sub>t</sub> On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 <sub>t</sub> 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	121.17467				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>	
FRS258 On 24/03/2022 Spot Bond					0.00000	102.51771				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>	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.84116				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>	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.28200				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>	
FRS261 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>	
FRS262 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>	
FRS263 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>	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.34456				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	121.41762				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.35487				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond					0.00000	118.88755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.07318				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond					0.00000	113.60624				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.34661				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>	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.32654				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>	
FRS274 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>	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.70296				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>	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.83068				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.93677				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.08940				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.68000				0.00	0	
<b>Total FRS283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS283</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS284 On 28/02/2031 Spot Bond			9.54000	9.54000	9.54000	102.55023				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS285 On 28/02/2031 Spot Bond			9.54000	9.54000	9.54000	102.55023				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.74636				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.94106				0.00	0	
<b>Total FRS287 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS287</b>										<b>0.00</b>	<b>0</b>	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.61377				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 31/01/2030 Spot Bond			10.86400	10.86400	10.86400	95.72688				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS290 On 03/03/2022 Spot Bond					0.00000	100.14668				0.00	0	
<b>Total FRS290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS290</b>										<b>0.00</b>	<b>0</b>	
FRS291 On 12/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	22,000,000.00
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000.00</b>
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	<b>22,000,000.00</b>
FRS36 On 07/12/2023 Spot Bond			2.27000	2.27000	2.27000	316.16172				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.01000	317.75722	2.01000	317.71465				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			2.01000	2.01000	2.01000	317.71465				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			1.65000	176.80329	1.65000	176.78135				0.00	0	
<b>Total FRS46 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 FRS46</b>									<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.65000	176.80329	1.65000	176.78135			0.00	0	
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.58383			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			4.62000	108.14926	4.62000	108.12729			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			4.27000	72.55967	4.27000	113.28701			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			3.34500	3.34500	3.34500	152.61644			0.00	0	
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.62500	3.62500	3.62500	151.35118			0.00	0	
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.07000	3.07000	3.07000	311.44428			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			5.72000	5.72000	5.72000	104.57555		2,860,000,000,000.00	500,000,000	250,000,00	
<b>Total FRX23 SPOT</b>								<b>2,860,000,000,000.00</b>	<b>500,000,000</b>	<b>250,000,00</b>	
<b>Total For FRX23</b>								<b>2,860,000,000,000.00</b>	<b>500,000,000</b>	<b>250,000,00</b>	
FRX24 On 10/12/2024 Spot Bond			6.82500	110.58931	6.82500	110.56892		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.20500	111.71990	7.20500	111.69842		0.00	0	0	
<b>Total FRX25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.67500	109.14202	7.67500	109.11944		5,986,500,000,000.00	780,000,000	400,000,00	
<b>Total FRX26 SPOT</b>								<b>5,986,500,000,000.00</b>	<b>780,000,000</b>	<b>400,000,00</b>	
<b>Total For FRX26</b>								<b>5,986,500,000,000.00</b>	<b>780,000,000</b>	<b>400,000,00</b>	
FRX27 On 07/03/2027 Spot Bond			7.78500	112.93007	7.78500	112.90625		0.00	0	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 FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
FRX28 On 26/07/2028 Spot Bond			8.23500	113.35438	8.23500	113.32952				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.71500	109.54905	8.71500	109.52366			10,283,700,000,000.00		1,180,000,000	905,000,00
<b>Total FRX30 SPOT</b>									<b>10,283,700,000,000.00</b>		<b>1,180,000,000</b>	<b>905,000,00</b>
<b>Total For FRX30</b>									<b>10,283,700,000,000.00</b>		<b>1,180,000,000</b>	<b>905,000,00</b>
FRX31 On 21/02/2031 Spot Bond			8.96500	106.27116	8.96500	106.24584				0.00	0	265,000,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.25500	110.44878	9.25500	110.42132			3,516,900,000,000.00		380,000,000	190,000,00
<b>Total FRX32 SPOT</b>									<b>3,516,900,000,000.00</b>		<b>380,000,000</b>	<b>190,000,00</b>
<b>Total For FRX32</b>									<b>3,516,900,000,000.00</b>		<b>380,000,000</b>	<b>190,000,00</b>
FRX45 On 14/04/2045 Spot Bond			10.57500	79.18960	10.57500	79.16720				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.23431				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.54891				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	100.31787				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	100.30290				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	100.31305				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	100.31604				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.71396				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	100.75277				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	100.80350				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	100.82884				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	100.34969				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.15699				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	100.47946				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	100.33043				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	100.28028				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	100.28370				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.39168				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.07000	111.47695	4.07000	111.45580				0.00	0	10,000.00
<b>Total GRL35 SPOT</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
<b>Total For GRL35</b>										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.09921				0.00	0	
<b>Total GRT07 SPOT</b>										0.00	0	
<b>Total For GRT07</b>										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.12900	108.51840	6.12900	108.50042				0.00	0	
<b>Total GRT17 SPOT</b>										0.00	0	
<b>Total For GRT17</b>										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.22431				0.00	0	
<b>Total GRT19 SPOT</b>										0.00	0	
<b>Total For GRT19</b>										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.70971				0.00	0	
<b>Total GRT20 SPOT</b>										0.00	0	
<b>Total For GRT20</b>										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.82500	108.13318	6.82500	108.11325				0.00	0	
<b>Total GRT21 SPOT</b>										0.00	0	
<b>Total For GRT21</b>										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.82126				0.00	0	
<b>Total GRT22 SPOT</b>										0.00	0	
<b>Total For GRT22</b>										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.68289				0.00	0	
<b>Total GRT23 SPOT</b>										0.00	0	
<b>Total For GRT23</b>										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00725				0.00	0	
<b>Total GRT24G SPOT</b>										0.00	0	
<b>Total For GRT24G</b>										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.51336				0.00	0	
<b>Total GRT25G SPOT</b>										0.00	0	
<b>Total For GRT25G</b>										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.02729				0.00	0	
<b>Total GRT26G SPOT</b>										0.00	0	
<b>Total For GRT26G</b>										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.71252				0.00	0	
<b>Total GRT27 SPOT</b>										0.00	0	
<b>Total For GRT27</b>										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	99.77400				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.65193				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	100.21978				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.52348				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.40352				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.53918				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	101.02488				0.00	800,000,000	400,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	101.07829				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.59142				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.61414				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.89520				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	100.33216				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.71511				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	100.74909				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	100.99673				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.74491				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.28606				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.17714				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.40475				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	101.22876				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	100.94363				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	100.19928				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	100.54555				0.00	0	
<b>Total HILB08 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 HILB08</b>									<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.77359			0.00	0	110,000,00
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	99.86838			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	100.19328			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	100.08950			0.00	0	
<b>Total HILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>									<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	0.00000			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	101.15421			0.00	0	
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.08232			0.00	0	
<b>Total HPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>									<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.06186			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			2.61000	314.19289	2.61000	314.14566		1,409,400,000,000.00		540,000,000	130,000,00
<b>Total HWAY23 SPOT</b>								<b>1,409,400,000,000.00</b>		<b>540,000,000</b>	<b>130,000,00</b>
<b>Total For HWAY23</b>								<b>1,409,400,000,000.00</b>		<b>540,000,000</b>	<b>130,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.96000	2.96000	2.96000	319.05804		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			10.32000	103.29296	10.32000	103.26472		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			4.80500	78.71332	4.80500	104.18476		0.00		0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			11.27000	89.98471	11.27000	89.95791				0.00	0	3,754,336.30
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,754,336.30</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>3,754,336.30</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.51312	100.00000	12.48558				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			11.35000	89.02710	11.35000	89.00040				0.00	0	5,190,000.00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,190,000.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,190,000.00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.51132	100.00000	12.48379				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.96531				0.00	0	15,360,000.00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,360,000.00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,360,000.00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.76885				0.00	0	340,000.00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>340,000.00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>340,000.00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	100.22185				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			2.78500	155.20880	2.77500	155.23121			151,420,061,771,000.00	54,369,860,600	470,715,210,300	
<b>Total I2025 SPOT</b>									<b>151,420,061,771,000.00</b>	<b>54,369,860,600</b>	<b>470,715,210,300</b>	
<b>Total For I2025</b>									<b>151,420,061,771,000.00</b>	<b>54,369,860,600</b>	<b>470,715,210,300</b>	
I2029 On 31/03/2029 Spot Bond			3.60000	112.78532	3.60000	112.76534			114,595,521,840,000.00	31,832,089,400	284,419,832,200	
<b>Total I2029 SPOT</b>									<b>114,595,521,840,000.00</b>	<b>31,832,089,400</b>	<b>284,419,832,200</b>	
<b>Total For I2029</b>									<b>114,595,521,840,000.00</b>	<b>31,832,089,400</b>	<b>284,419,832,200</b>	
I2033 On 28/02/2033 Spot Bond			3.93000	110.33824	3.97500	109.83430			160,780,288,950,000.00	40,911,015,000	243,321,162,400	
<b>Total I2033 SPOT</b>									<b>160,780,288,950,000.00</b>	<b>40,911,015,000</b>	<b>243,321,162,400</b>	
<b>Total For I2033</b>									<b>160,780,288,950,000.00</b>	<b>40,911,015,000</b>	<b>243,321,162,400</b>	
I2038 On 31/01/2038 Spot Bond			3.98000	126.79118	4.02000	126.11834			152,459,702,840,000.00	38,306,458,000	397,335,923,000	
<b>Total I2038 SPOT</b>									<b>152,459,702,840,000.00</b>	<b>38,306,458,000</b>	<b>397,335,923,000</b>	
<b>Total For I2038</b>									<b>152,459,702,840,000.00</b>	<b>38,306,458,000</b>	<b>397,335,923,000</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
I2046 On 31/03/2046 Spot Bond			4.01500	114.68970	4.02000	114.57135				431,461,418,360,500.00	107,462,370,700	313,148,552,90
<b>Total I2046 SPOT</b>										<b>1,461,418,360,500.00</b>	<b>107,462,370,700</b>	<b>313,148,552,90</b>
<b>Total For I2046</b>										<b>1,461,418,360,500.00</b>	<b>107,462,370,700</b>	<b>313,148,552,90</b>
I2050 On 31/12/2050 Spot Bond			4.02000	118.54482	4.10000	116.77665				544,945,387,080,000.00	135,558,554,000	306,323,716,00
<b>Total I2050 SPOT</b>										<b>14,945,387,080,000.00</b>	<b>135,558,554,000</b>	<b>306,323,716,00</b>
<b>Total For I2050</b>										<b>14,945,387,080,000.00</b>	<b>135,558,554,000</b>	<b>306,323,716,00</b>
IBL101 On 24/05/2022 Spot Bond			5.96500	5.96500	5.96500	101.85749				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.58642				0.00	0	
<b>Total IBL102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.73000	313.48618	2.73000	313.43806				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	100.35603				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	100.85575				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.48905				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.58230				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	100.88616				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	100.24667				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	100.80155				0.00	0	
<b>Total IBL130 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 IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.45254				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	100.20570				0.00	600,000,000	6,300,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>6,300,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>600,000,000</b>	<b>6,300,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.89995				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	100.33933				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.94763				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.51754				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.46139				0.00	0	17,000,000
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	<b>17,000,000</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	100.30560				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	100.42598				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	99.91062				0.00	0	36,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	<b>36,000,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	101.10128				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	100.24790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.25818				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.33805				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	100.67753				0.00	4,000,000,000	2,000,000,000
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
<b>Total For IBL155</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>
IBL156 On 21/01/2022 Spot Bond					0.00000	100.64715				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	100.66916				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.49394				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.59752				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.49383				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	100.92340				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	100.84486				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	100.31975				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	100.33221				0.00	0	240,000,00
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
IBL177 On 19/07/2024 Spot Bond					0.00000	100.73724				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	100.76391				0.00	0	1,760,000,00
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000,00</b>
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	<b>1,760,000,00</b>
IBL181 On 25/08/2024 Spot Bond					0.00000	100.26456				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	100.27363				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.05150				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	100.05339				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	100.91905				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	100.84239				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.61223				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.51603				0.00	0	
<b>Total IBL197 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 IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.47966				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.16764				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.17333				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.28878				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.08594				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.08195				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.06860				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.07795				0.00	0	5,000,000.00
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
IBL36 On 31/01/2022 Spot Bond			1.73000	1.73000	1.73000	176.76279				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.67000	110.46961	6.67000	110.44991				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			2.00000	176.72380	2.00000	176.70019				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.04000	105.10097	5.04000	105.08652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.27131				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			8.75000	102.57985	8.75000	102.55559				0.00	0	100,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			10.22500	106.80685	10.22500	106.99325				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.34500	105.97356	9.34500	105.94697				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	99.99909				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.50530				0.00	0	500,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.09382				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.51145				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	100.01334				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.78045				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	99.91956				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.62668				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.77484				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	99.98566				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			8.07500	101.79916	8.07500	101.77702				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.83248				0.00	0	140,000,00
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	102.75687				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.49856				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.03729				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.18136				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	101.04580				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.17271				0.00	0	
<b>Total INLV10 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 INLV10</b>									<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.95500			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	101.22239			0.00	0	
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.24509			0.00	0	
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.85554			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	100.14661			0.00	0	
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.55615			0.00	0	5,000,00
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>5,000,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.87224			0.00	0	
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.49610			0.00	0	
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.50537			0.00	0	
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.12669			0.00	0	
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.73311			0.00	0	
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.11151			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.01455				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.39198				0.00	0	
<b>Total IPFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC36</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.33669				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.01729	2.75000	101.00971				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.25000	187.41926	5.25000	187.37778				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	102.49864				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.15000	3.15000	3.15000	176.43406				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	100.88468				0.00	0	
<b>Total IV044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.75900	176.55170	2.75900	176.52446				0.00	0	80,000,00
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	101.20177				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	105.11713				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV19A On 31/03/2028 Spot Bond			5.15000	188.47543	5.15000	188.43421				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.47536				0.00	0	
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.27230				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.51553				0.00	380,000,000	190,000,000
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>380,000,000</b>	<b>190,000,000</b>
IVC146 On 03/06/2023 Spot Bond					0.00000	100.56232				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.90225				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	0.00000				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	0.00000				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	100.16268				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.50568			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	99.95428			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	100.12566			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	101.14560			0.00	0	
<b>Total IVC177 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>									<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.03507			0.00	0	
<b>Total IVC178 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>									<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.43146			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	99.91650			0.00	0	
<b>Total IVC183 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>									<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.49235			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	99.88095	7.40000	99.86112		7,400,000,000,000.00	1,000,000,000	500,000,000	
<b>Total IVC186 SPOT</b>								<b>7,400,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For IVC186</b>								<b>7,400,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.69232			0.00	0	
<b>Total IVC188 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>									<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.39620			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	99.98543			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total IVC190 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>									<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.67936	7.23000	102.65955			8,676,000,000,000.00	1,200,000,000	600,000,00
<b>Total IVC194 SPOT</b>									<b>8,676,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
<b>Total For IVC194</b>									<b>8,676,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,00</b>
IVC196 On 29/12/2021 Spot Bond					0.00000	101.06730			0.00	0	
<b>Total IVC196 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>									<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.51062			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	100.26174			0.00	0	
<b>Total IVC199 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC199</b>									<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.16494	7.45000	102.14430			670,500,000,000.00	90,000,000	45,000,00
<b>Total IVC200 SPOT</b>									<b>670,500,000,000.00</b>	<b>90,000,000</b>	<b>45,000,00</b>
<b>Total For IVC200</b>									<b>670,500,000,000.00</b>	<b>90,000,000</b>	<b>45,000,00</b>
IVC201 On 10/09/2026 Spot Bond					0.00000	100.07195			0.00	0	
<b>Total IVC201 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>									<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.44934	3.91012	104.54815			0.00	0	
<b>Total IVC202 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC202</b>									<b>0.00</b>	<b>0</b>	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.75405			0.00	0	
<b>Total IVC203 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>									<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.33219			0.00	0	
<b>Total IVC204 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>									<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.20481			0.00	0	
<b>Total IVC205 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>									<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.56000	6.56000	6.56000	99.82832			0.00	0	
<b>Total IVC206 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC207 On 17/02/2022 Spot Bond					0.00000	100.23425				0.00	0	
<b>Total IVC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC207</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.10722				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.93101				0.00	0	
<b>Total IVZ070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ070</b>										<b>0.00</b>	<b>0</b>	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.67884				0.00	0	
<b>Total IVZ071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ071</b>										<b>0.00</b>	<b>0</b>	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.59412				0.00	0	
<b>Total IVZ072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ072</b>										<b>0.00</b>	<b>0</b>	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.43269			1,275,000,000,000.00		300,000,000	300,000,000
<b>Total IVZ073 SPOT</b>									<b>1,275,000,000,000.00</b>		<b>300,000,000</b>	<b>300,000,000</b>
<b>Total For IVZ073</b>									<b>1,275,000,000,000.00</b>		<b>300,000,000</b>	<b>300,000,000</b>
IVZ074 On 03/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.35217				0.00	0	
<b>Total IVZ074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ074</b>										<b>0.00</b>	<b>0</b>	
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.10103				0.00	0	
<b>Total IVZ077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ077</b>										<b>0.00</b>	<b>0</b>	
IVZ078 On 03/03/2022 Spot Bond			4.30000	4.30000	4.30000	99.02011				0.00	0	
<b>Total IVZ078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ078</b>										<b>0.00</b>	<b>0</b>	
IVZ079 On 10/03/2022 Spot Bond			4.30000	4.30000	4.30000	98.93932				0.00	0	
<b>Total IVZ079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ079</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2020 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	99.88804				0.00	0	
<b>Total JPM002 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 JPM002</b>									<b>0.00</b>	<b>0</b>	
KAP01 On 01/12/2022 Spot Bond					0.00000	100.77138			0.00	138,019,400	74,009,70
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>138,019,400</b>	<b>74,009,70</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>138,019,400</b>	<b>74,009,70</b>
KAP01 On 24/05/2022 Spot Bond					0.00000	100.40291			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>	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.80213			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>	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.07416			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>	
KAP01 On 29/04/2022 Spot Bond					0.00000	100.88391			0.00	1,480,000,000	740,000,00
<b>Total KAP016 SPOT</b>									<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,00</b>
<b>Total For KAP016</b>									<b>0.00</b>	<b>1,480,000,000</b>	<b>740,000,00</b>
KAP01 On 19/10/2023 Spot Bond					0.00000	100.87845			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	101.05008			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	100.69938			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	99.98499			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	99.98492			0.00	0	
<b>Total KAP021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>									<b>0.00</b>	<b>0</b>	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.50338			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			8.82500	122.73227	8.82500	122.70300			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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			6.46000	104.87697	6.46000	104.85865				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	101.92284				0.00	104,802,200	52,401,10
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>104,802,200</b>	<b>52,401,10</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>104,802,200</b>	<b>52,401,10</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	100.86382				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.35142				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.81984				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	101.01281				0.00	0	20,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	100.75016				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	100.05044				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	100.33394				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.34289				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 07/06/2022 Spot Bond					0.00000	100.25104				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	101.19303				0.00	0	740,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>740,000,00</b>
MBF06: On 17/11/2023 Spot Bond					0.00000	100.31740				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	100.18434				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.52343				0.00	0	170,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
MBF07: On 17/09/2024 Spot Bond					0.00000	99.96234				0.00	0	2,230,000,00
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,230,000,00</b>
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	<b>2,230,000,00</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	101.02530				0.00	0	180,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	100.29804				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.62764				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.43600				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	100.37565				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	100.25048				0.00	0	
<b>Total MBP047 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 MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.00924				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	101.03058				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.46732				0.00	0	490,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>490,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.25809				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.99435				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			8.07500	8.07500	8.07500	113.83611				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.97900	106.78624	5.97900	106.76914				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.01942				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	101.01861				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	100.95021				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			8.72500	102.37055	8.72500	102.34654				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	101.06608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>										<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			8.97500	96.20716	8.97500	96.80901				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	101.63974				0.00	0	
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.58370				0.00	0	
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.62348				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.88331				0.00	0	
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.80231				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.50585				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.48070				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	100.10791				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.66739				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.55202				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.10719				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	100.03306				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.27124				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.75753				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			8.67000	101.74542	8.67000	101.72195				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.81999				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.54862				0.00	0	300,000,00
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
MTN26 On 29/06/2026 Spot Bond					0.00000	102.16556				0.00	236,799,000	118,399,50
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>236,799,000</b>	<b>118,399,50</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>236,799,000</b>	<b>118,399,50</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	102.25626				0.00	0	1,470,000,00
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,00</b>
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	<b>1,470,000,00</b>
MTN28 On 15/03/2025 Spot Bond					0.00000	99.98598				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	100.19978				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.60136				0.00	181,502,400	380,767,40
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>181,502,400</b>	<b>380,767,40</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN30</b>										<b>0.00</b>	<b>181,502,400</b>	<b>380,767,400</b>
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.97275				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.34835				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.37219				0.00	0	300,000,000
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.37211				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>	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.32452				0.00	0	330,000,000
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	<b>330,000,000</b>
N6D26 On 20/03/2026 Spot Bond					0.00000	101.73823				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.34503				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.74049				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	105.30361				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	101.16583				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.50779				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.79850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	102.06590				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			6.32500	102.30345	6.32500	102.28586				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			6.55000	109.04750	6.55000	109.02841				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			9.60500	107.18017	9.60500	107.15285				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.71865				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	100.72340				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.62739				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	100.67793				0.00	0	
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.66204				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.61979				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>	
NBG07 On 15/12/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	109,000,000.00
<b>Total NBG07G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>109,000,000.00</b>
<b>Total For NBG07G</b>										<b>0.00</b>	<b>0</b>	<b>109,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			6.11500	109.84289	6.11500	109.82462				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			5.41500	103.50438	5.41500	103.48915				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			7.18700	109.45807	7.18700	109.43707				0.00	0	20,000,00
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NBK17/ On 22/04/2026 Spot Bond			8.22500	107.65992	8.22500	107.63608				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			5.94500	102.02817	5.94500	102.01200				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	
NBK20/ On 01/06/2026 Spot Bond			7.32000	111.78754	7.32000	111.76547				0.00	0	410,000,00
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	<b>410,000,00</b>
NBK21/ On 21/07/2027 Spot Bond			8.55000	113.33420	8.55000	113.30842				0.00	0	30,000,00
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NBK22/ On 19/11/2022 Spot Bond			5.04000	105.22156	5.04000	105.20709			22,780,800,000,000.00	4,520,000,000	2,260,000,00	
<b>Total NBK22A SPOT</b>									<b>22,780,800,000,000.00</b>	<b>4,520,000,000</b>	<b>2,260,000,00</b>	
<b>Total For NBK22A</b>									<b>22,780,800,000,000.00</b>	<b>4,520,000,000</b>	<b>2,260,000,00</b>	
NBK23/ On 19/11/2025 Spot Bond			7.27300	112.23484	7.27300	112.21270				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			8.25000	113.16375	8.25000	113.13848				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	100.45176				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			5.62000	5.62000	5.62000	109.09203				0.00	0	
<b>Total NBK25A 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 NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.54762				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 10/05/2023 Spot Bond			100.00000	40.17476	100.00000	40.08487				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.34149				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>	
NBK27I On 10/05/2026 Spot Bond			7.92500	112.85484	7.92500	112.83061				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28I On 02/08/2023 Spot Bond			5.67000	110.33811	5.67000	110.32135				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29I On 31/07/2026 Spot Bond			7.75000	114.41555	7.75000	114.39191				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30I On 20/02/2024 Spot Bond			5.90000	110.50875	5.90000	110.49129				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 09/11/2023 Spot Bond			5.62000	107.66784	5.62000	107.65136				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.52929				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.95880				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	104.38260				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			10.40000	10.40000	10.40000	75.27067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.47200				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.49295				0.00	0	20,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	101.85023				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	100.97147				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	101.37538				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.73898				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.09009				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.36401				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	100.33840				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	100.92787				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	100.86363				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	100.99091				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.61217				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.55413				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.69425				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.01687				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.45774				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.65334				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	99.39552				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	100.73571				0.00	1,460,000,000	2,050,000,000
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>1,460,000,000</b>	<b>2,050,000,000</b>
<b>Total For NBKB62</b>										<b>0.00</b>	<b>1,460,000,000</b>	<b>2,050,000,000</b>
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.84430				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	99.90821				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.57000	104.67262	9.57000	104.64560				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	99.90902				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			9.60500	104.22349	9.60500	104.19648				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	99.90821				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90678				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90516				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	99.98256				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	99.98256				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.33096				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.59281				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	100.44263				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	103.43995				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.63140				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.31845				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.23341				0.00	0	6,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	107.25606				0.00	0	16,000,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.03713				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.78214				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.30638				0.00	0	53,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	<b>53,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.76598				0.00	1,800,000,000	900,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	105.41958				0.00	0	
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.28817				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.66291				0.00	0	
<b>Total NGT106 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 NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.02179				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	104.39493				0.00	0	
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.83344				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.22665				0.00	0	
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.90418				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	101.80994				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.45694				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.03448				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.01860				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.69328				0.00	158,155,100	238,302,100
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>158,155,100</b>	<b>238,302,100</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>158,155,100</b>	<b>238,302,100</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	103.10445				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	100.73705				0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	103.96453				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.39682				0.00	267,121,800	267,121,80
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>267,121,800</b>	<b>267,121,80</b>
<b>Total For NHM021</b>										<b>0.00</b>	<b>267,121,800</b>	<b>267,121,80</b>
NI202 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	218.12140				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			3.86000	3.86000	3.86000	202.69213				0.00	0	
<b>Total NI210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI210</b>										<b>0.00</b>	<b>0</b>	
NI25 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	151.77906				0.00	0	
<b>Total NI25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI25</b>										<b>0.00</b>	<b>0</b>	
NI29 On 31/03/2029 Spot Bond			3.89500	3.89500	3.89500	110.57123				0.00	0	60,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</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			4.77000	4.77000	4.77000	114.64761				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			3.63500	3.63500	3.63500	151.30623				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.07920	3.45000	202.04422				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			3.43500	3.43500	3.43500	152.20838				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.50500	3.50500	3.50500	206.82952				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			3.65000	205.16467	3.65000	205.12806				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			4.88500	113.02487	4.88500	113.00112				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	101.02022				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.38529				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	99.38676				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	136.26762				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	101.07355				0.00	0	16,000,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>16,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	101.20057				0.00	0	25,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>25,000,00</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.63044				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	100.33280				0.00	0	
<b>Total NN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN03</b>										<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	100.27458				0.00	0	23,000,00
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>23,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	<b>23,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	100.64378				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	127.81815				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	99.64411				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	100.35425				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.98603				0.00	0	33,000,00
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	<b>33,000,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	154.70338				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.50478				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	154.47959				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	155.40830				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	100.01497				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	132.24435				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	99.51481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	93.78380				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	98.81508				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	100.01580				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	99.87878				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	100.23142				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	99.40496				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	100.44896				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	100.32934				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	99.90539				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	100.09194				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	99.99996				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN107 On 18/06/2024 Spot Bond					0.00000	99.90539				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	100.91782				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	101.22035				0.00	0	
<b>Total NN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN115</b>										<b>0.00</b>	<b>0</b>	
NN116 On 23/10/2023 Spot Bond					0.00000	101.06544				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	101.07150				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF012 On 12/06/2025 Spot Bond					0.00000	103.37205				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>	
NNF013 On 24/06/2025 Spot Bond					0.00000	136.11000				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>	
NNF014 On 24/06/2025 Spot Bond					0.00000	132.31000				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>	
NNF015 On 15/07/2025 Spot Bond					0.00000	138.43000				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>	
NNF016 On 07/07/2025 Spot Bond					0.00000	136.74000				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>	
NNF017 On 21/09/2023 Spot Bond					0.00000	135.60064				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	119.49291				0.00	0	
<b>Total NNF02 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 NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.65992				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/04/2022 Spot Bond					0.00000	120.49221				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	119.49291				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 29/12/2021 Spot Bond					0.00000	101.01842				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	94.82513				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 04/08/2026 Spot Bond					0.00000	108.05605				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.46934				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.41232				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 13/12/2021 Spot Bond					0.00000	0.00000				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	99.90197				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	99.88689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF058 On 22/03/2022 Spot Bond					0.00000	99.88689				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF059 On 12/09/2024 Spot Bond					0.00000	103.50226				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	101.06112				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF060 On 29/12/2021 Spot Bond					0.00000	101.04035				0.00	0	
<b>Total NNF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF061 On 29/12/2021 Spot Bond					0.00000	101.05072				0.00	0	
<b>Total NNF062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF062</b>										<b>0.00</b>	<b>0</b>	
NNF062 On 04/01/2022 Spot Bond					0.00000	101.22762				0.00	0	
<b>Total NNF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF063</b>										<b>0.00</b>	<b>0</b>	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.84303				0.00	0	
<b>Total NNF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF064</b>										<b>0.00</b>	<b>0</b>	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.84303				0.00	0	
<b>Total NNF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF065</b>										<b>0.00</b>	<b>0</b>	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.70449				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.43161				0.00	0	
<b>Total NNF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF067</b>										<b>0.00</b>	<b>0</b>	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.35899				0.00	0	
<b>Total NNF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF068</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF069 On 18/02/2022 Spot Bond					0.00000	100.34783				0.00	0	
<b>Total NNF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF069</b>										<b>0.00</b>	<b>0</b>	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.30740				0.00	0	
<b>Total NNF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF070</b>										<b>0.00</b>	<b>0</b>	
NNF071 On 22/02/2022 Spot Bond					0.00000	100.30740				0.00	0	
<b>Total NNF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF071</b>										<b>0.00</b>	<b>0</b>	
NNF072 On 23/02/2022 Spot Bond					0.00000	100.29342				0.00	0	
<b>Total NNF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF072</b>										<b>0.00</b>	<b>0</b>	
NNF073 On 22/02/2022 Spot Bond					0.00000	100.30740				0.00	0	
<b>Total NNF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF073</b>										<b>0.00</b>	<b>0</b>	
NNF074 On 26/05/2022 Spot Bond					0.00000	100.25450				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.20394				0.00	0	
<b>Total NNF075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF075</b>										<b>0.00</b>	<b>0</b>	
NNF076 On 28/02/2022 Spot Bond					0.00000	100.20394				0.00	0	
<b>Total NNF076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF076</b>										<b>0.00</b>	<b>0</b>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.52215				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>	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	85.13989				0.00	0	131,788,40
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>131,788,40</b>
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	<b>131,788,40</b>
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.34481				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>	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.34549				0.00	0	
<b>Total NQ1A27 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 NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.31602				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	100.25981				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.73965				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.36935				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	100.35435				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	100.28646				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.77670				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	100.29533				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			6.62000	106.21879	6.62000	106.19968				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/05/2023 Spot Bond			2.94000	199.73711	2.94000	199.70531				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			10.12500	110.92597	10.12500	110.89588				0.00	0	431,507,60
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>431,507,60</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>431,507,60</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	12.97708	100.00000	12.94820				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.00055				0.00	0	6,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.72262				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	100.40061				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01357				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	100.01368				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.91766				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	100.05916				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.60388				0.00	0	19,000,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000,00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.91232				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	100.14253				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			5.91000	103.58344	5.91000	103.56691			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			7.86800	111.33264	7.86800	111.30891		1,416,240,000,000.00		180,000,000	1,630,000,000.00
<b>Total OML07 SPOT</b>								<b>1,416,240,000,000.00</b>		<b>180,000,000</b>	<b>1,630,000,000.00</b>
<b>Total For OML07</b>								<b>1,416,240,000,000.00</b>		<b>180,000,000</b>	<b>1,630,000,000.00</b>
OML09 On 14/09/2022 Spot Bond			6.13500	106.17246	6.13500	106.15473		0.00		0	
<b>Total OML09 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For OML09</b>								<b>0.00</b>		<b>0</b>	
OML10 On 14/09/2025 Spot Bond			8.28000	112.57267	8.28000	112.54744		0.00		0	670,000,000.00
<b>Total OML10 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>670,000,000.00</b>
<b>Total For OML10</b>								<b>0.00</b>		<b>0</b>	<b>670,000,000.00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.94562		0.00		0	
<b>Total OML11 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For OML11</b>								<b>0.00</b>		<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.79256		0.00		0	
<b>Total OML12 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For OML12</b>								<b>0.00</b>		<b>0</b>	
OML13 On 23/09/2026 Spot Bond					0.00000	99.87306		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	100.31824		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	100.32564		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	101.28909		0.00		0	
<b>Total PEP03 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For PEP03</b>								<b>0.00</b>		<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.92969		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	100.23806		0.00		0	
<b>Total PMM51 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 PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.24212				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.04499				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	100.34287				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.38458				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.39054				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.39649				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			7.85500	110.62567	7.82500	110.73305				141,330,563,348,500.00	654,529,670,700	2,114,952,793,20
<b>Total R186 SPOT</b>										<b>1,330,563,348,500.00</b>	<b>654,529,670,700</b>	<b>114,952,793,20</b>
<b>Total For R186</b>										<b>1,330,563,348,500.00</b>	<b>654,529,670,700</b>	<b>114,952,793,20</b>
R197 On 07/12/2023 Spot Bond			1.63500	320.01136	1.66000	319.82065				34,988,703,247,500.00	21,399,818,500	88,965,717,70
<b>Total R197 SPOT</b>										<b>14,988,703,247,500.00</b>	<b>21,399,818,500</b>	<b>88,965,717,70</b>
<b>Total For R197</b>										<b>14,988,703,247,500.00</b>	<b>21,399,818,500</b>	<b>88,965,717,70</b>
R202 On 07/12/2033 Spot Bond			3.91000	240.99835	3.95000	240.02459				44,624,673,600,000.00	11,412,960,000	291,129,742,60
<b>Total R202 SPOT</b>										<b>14,624,673,600,000.00</b>	<b>11,412,960,000</b>	<b>291,129,742,60</b>
<b>Total For R202</b>										<b>14,624,673,600,000.00</b>	<b>11,412,960,000</b>	<b>291,129,742,60</b>
R2023 On 28/02/2023 Spot Bond			5.09000	105.33415	4.95000	105.48591				052,362,547,000,000.00	599,678,300,000	685,436,966,60
<b>Total R2023 SPOT</b>										<b>52,362,547,000,000.00</b>	<b>599,678,300,000</b>	<b>685,436,966,60</b>
<b>Total For R2023</b>										<b>52,362,547,000,000.00</b>	<b>599,678,300,000</b>	<b>685,436,966,60</b>
R2030 On 31/01/2030 Spot Bond			9.46500	94.78188	9.45500	94.81096				988,840,716,167,500.00	1,900,564,259,500	2,260,288,858,00
<b>Total R2030 SPOT</b>										<b>18,840,716,167,500.00</b>	<b>900,564,259,500</b>	<b>260,288,858,00</b>
<b>Total For R2030</b>										<b>18,840,716,167,500.00</b>	<b>900,564,259,500</b>	<b>260,288,858,00</b>
R2032 On 31/03/2032 Spot Bond			9.92500	91.04972	9.91500	91.08450				546,433,670,865,000.00	760,345,961,800	1,547,114,265,80



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total R2032 SPOT</b>									<b>16,433,670,865,000.00</b>	<b>760,345,961,800</b>	<b>547,114,265,80</b>
<b>Total For R2032</b>									<b>16,433,670,865,000.00</b>	<b>760,345,961,800</b>	<b>547,114,265,80</b>
R2035 On 28/02/2035 Spot Bond			10.46000	91.36011	10.43500	91.49708			123,364,406,490,000.00	681,009,981,500	1,289,865,390,00
<b>Total R2035 SPOT</b>									<b>123,364,406,490,000.00</b>	<b>681,009,981,500</b>	<b>289,865,390,00</b>
<b>Total For R2035</b>									<b>123,364,406,490,000.00</b>	<b>681,009,981,500</b>	<b>289,865,390,00</b>
R2037 On 31/01/2037 Spot Bond			10.65000	87.15691	10.62000	87.32888			227,730,432,745,000.00	490,866,707,300	888,272,517,90
<b>Total R2037 SPOT</b>									<b>227,730,432,745,000.00</b>	<b>490,866,707,300</b>	<b>388,272,517,90</b>
<b>Total For R2037</b>									<b>227,730,432,745,000.00</b>	<b>490,866,707,300</b>	<b>388,272,517,90</b>
R2040 On 31/01/2040 Spot Bond			10.76000	89.41791	10.70500	89.78068			120,788,794,028,000.00	197,099,330,300	958,488,637,10
<b>Total R2040 SPOT</b>									<b>120,788,794,028,000.00</b>	<b>197,099,330,300</b>	<b>358,488,637,10</b>
<b>Total For R2040</b>									<b>120,788,794,028,000.00</b>	<b>197,099,330,300</b>	<b>358,488,637,10</b>
R2044 On 31/01/2044 Spot Bond			10.80000	86.10546	10.74500	86.47625			842,944,040,000,000.00	1,003,976,300,000	1,625,976,910,80
<b>Total R2044 SPOT</b>									<b>842,944,040,000,000.00</b>	<b>1,003,976,300,000</b>	<b>525,976,910,80</b>
<b>Total For R2044</b>									<b>842,944,040,000,000.00</b>	<b>1,003,976,300,000</b>	<b>525,976,910,80</b>
R2048 On 28/02/2048 Spot Bond			10.74500	85.16293	10.69000	85.54654			611,381,900,160,000.00	1,080,631,168,000	1,274,608,963,00
<b>Total R2048 SPOT</b>									<b>611,381,900,160,000.00</b>	<b>1,080,631,168,000</b>	<b>274,608,963,00</b>
<b>Total For R2048</b>									<b>611,381,900,160,000.00</b>	<b>1,080,631,168,000</b>	<b>274,608,963,00</b>
R209 On 31/03/2036 Spot Bond			10.43500	70.55316	10.40000	70.73242			516,327,974,000,000.00	49,480,400,000	535,908,214,80
<b>Total R209 SPOT</b>									<b>516,327,974,000,000.00</b>	<b>49,480,400,000</b>	<b>535,908,214,80</b>
<b>Total For R209</b>									<b>516,327,974,000,000.00</b>	<b>49,480,400,000</b>	<b>535,908,214,80</b>
R210 On 31/03/2028 Spot Bond			3.12000	211.46057	3.15000	211.06356			21,027,339,216,000.00	6,739,531,800	185,588,278,30
<b>Total R210 SPOT</b>									<b>21,027,339,216,000.00</b>	<b>6,739,531,800</b>	<b>185,588,278,30</b>
<b>Total For R210</b>									<b>21,027,339,216,000.00</b>	<b>6,739,531,800</b>	<b>185,588,278,30</b>
R212 On 31/01/2022 Spot Bond			1.40000	176.86009	1.40000	176.83935			063,720,000,000,000.00	759,800,000,000	523,239,698,40
<b>Total R212 SPOT</b>									<b>63,720,000,000,000.00</b>	<b>759,800,000,000</b>	<b>523,239,698,40</b>
<b>Total For R212</b>									<b>63,720,000,000,000.00</b>	<b>759,800,000,000</b>	<b>523,239,698,40</b>
R213 On 28/02/2031 Spot Bond			9.74000	85.61766	9.72500	85.67526			691,235,178,568,000.00	276,307,513,200	847,774,117,10
<b>Total R213 SPOT</b>									<b>691,235,178,568,000.00</b>	<b>276,307,513,200</b>	<b>847,774,117,10</b>
<b>Total For R213</b>									<b>691,235,178,568,000.00</b>	<b>276,307,513,200</b>	<b>847,774,117,10</b>
R214 On 28/02/2041 Spot Bond			10.75500	67.60949	10.70000	67.91203			602,764,250,500,000.00	799,885,100,000	856,019,027,20
<b>Total R214 SPOT</b>									<b>602,764,250,500,000.00</b>	<b>799,885,100,000</b>	<b>356,019,027,20</b>
<b>Total For R214</b>									<b>602,764,250,500,000.00</b>	<b>799,885,100,000</b>	<b>356,019,027,20</b>
RDFB11 On 27/03/2022 Spot Bond					0.00000	101.15857			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.50754				0.00	0	3,000,000,00
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.13333				0.00	0	466,000,00
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>466,000,00</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>466,000,00</b>
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.29291				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.42934				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	99.87169				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.53258				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.97980				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.88713				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.88166				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	101.11197				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	100.28204				0.00	0	4,000,000,00
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,00</b>
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.02438				0.00	0	
<b>Total RDFB24 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 RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.33633				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.75085				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	100.54611				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	99.95402				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	100.12919				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2022 Spot Bond					0.00000	100.17881				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30 On 17/11/2023 Spot Bond					0.00000	100.70469				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40 On 29/01/2024 Spot Bond					0.00000	101.13827				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	100.19368				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	100.08380				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.57773				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.92081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.94052				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	100.24279				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	100.76330				0.00	400,000,000	200,000,000
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
RES50 On 22/10/2023 Spot Bond					0.00000	100.82844				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.52212				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	99.90922				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.63000	105.40694	6.63000	105.38806				0.00	0	200,000,000
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
RW28 On 10/12/2028 Spot Bond			11.98000	92.07865	11.98000	92.04922				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			11.02500	102.91751	11.02500	102.88733				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.51931				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			10.14500	102.37884	10.14500	102.35116				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			5.11000	103.40580	5.11000	103.39165				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.57973				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.61048				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			7.63500	109.73258	7.63500	109.70986				0.00	0	10,000,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	104.01616				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			6.63500	110.19425	6.63500	110.17471				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			7.87000	101.66312	7.87000	101.64144				0.00	0	580,000,00
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>580,000,00</b>
SBS31 On 12/06/2027 Spot Bond			7.99500	107.91138	7.99500	107.88815				0.00	0	330,000,00
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
SBS34 On 19/09/2024 Spot Bond			6.95500	110.18094	6.95500	110.16013				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			7.01500	109.14788	7.01500	109.12744				0.00	0	
<b>Total SBS38 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 SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.89500	108.29172	8.89500	108.26612				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.58000	104.74668	5.58000	104.73076				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			7.43000	111.67459	7.43000	111.65208				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			8.11000	113.49584	8.11000	113.47091				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			5.84500	108.86545	5.84500	108.84840				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.41462				0.00	2,800,000,000	1,730,000,000
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,730,000,000</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,730,000,000</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	100.72772				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			4.27000	104.15482	4.27000	104.14270				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			6.47500	6.47500	6.47500	110.06736				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.83586				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.63516				0.00	230,000,000	230,000,000
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>230,000,000</b>	<b>230,000,000</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>230,000,000</b>	<b>230,000,000</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	100.48467				0.00	0	519,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>519,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>519,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.00500	101.97209	5.00500	101.95844				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	101.49783				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.72809				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	101.19133				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.22195				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	101.44538				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	101.69302				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	101.09159				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	101.26675				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.01169				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.68261				0.00	0	120,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</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
SBS69 On 02/12/2034 Spot Bond					0.00000	100.18699				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.06000	317.45821	2.06000	317.41525				0.00	0	70,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	217.29593				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.33537				0.00	0	1,670,000,00
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,670,000,00</b>
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	<b>1,670,000,00</b>
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.34656				0.00	0	800,000,00
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	102.96971				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.39532				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.98722				0.00	0	52,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>52,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>52,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.81532				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.30871				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	102.59435				0.00	80,000,000	55,000,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>55,000,00</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBT201</b>										<b>0.00</b>	<b>80,000,000</b>	<b>55,000,000</b>
SBT201 On 03/12/2023 Spot Bond					0.00000	101.66298				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond			6.32000	107.76553	6.32000	107.74711				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.36951				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.21318				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	108.55350				0.00	2,054,400,000	1,048,200,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>2,054,400,000</b>	<b>1,048,200,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>2,054,400,000</b>	<b>1,048,200,000</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	102.65116				0.00	0	500,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBT208 On 29/06/2026 Spot Bond					0.00000	101.35324				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.84820				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.37641				0.00	0	860,000,000
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	<b>860,000,000</b>
SLI6 On 16/08/2028 Spot Bond					0.00000	100.39086				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			8.76500	99.55955	8.76500	101.00940				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.40735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.48558				0.00	0	10,000,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.42309				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.41914				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.45064				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.41134				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.45064				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.44275				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.49783				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	100.42709				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.46638				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.46242				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT03 On 12/04/2023 Spot Bond			6.71000	108.35796	6.71000	108.33831				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.60645				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.22723				0.00	0	300,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.46506				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.61707				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	100.63962				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	100.30649				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.31364				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.24529				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	101.02960				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	99.95243				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	100.14383				0.00	0	
<b>Total SPG007 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 SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.23586				0.00	0	494,000,00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>494,000,00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>494,000,00</b>
SPG00: On 15/10/2024 Spot Bond					0.00000	101.06297				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.31217				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.78837				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.12355				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	148.83586				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			7.80000	110.86527	7.80000	110.84209				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			9.21500	88.48044	9.21500	88.45842				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.78898				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	100.92523				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			6.35000	107.53318	6.35000	107.51472				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			4.92000	112.52940	4.92000	112.50565				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.27016				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.67489				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	101.49870				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			2.69000	2.69000	2.69000	313.67371				0.00	0	
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.72418				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	100.59397				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	100.89371				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			3.57500	3.57500	3.57500	151.57621				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			4.92000	4.92000	4.92000	112.50565				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			4.44000	4.44000	4.44000	106.64265				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>	

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 31/03/2028 Spot Bond			4.33000	4.33000	4.33000	197.35909				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.24141				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	100.23694				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	100.22588				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	99.98495				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	99.98533				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	103.39877				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	103.05229				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	99.90959				0.00	0	20,000,00
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.94728				0.00	0	13,000,00
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>13,000,00</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	100.24710				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	100.01607				0.00	0	
<b>Total SSN082 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 SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.57738				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	220.72522				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	100.17422				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.78549				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	100.17648				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	100.24815				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	100.11385				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			10.12000	91.40113	10.12000	91.37661				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.56346				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			4.48000	94.76279	4.48000	195.69093				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			5.00500	90.42046	5.00500	216.98734				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.51752				0.00	0	

Contract Details	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	100.45291				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.48487				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12 On 11/03/2022 Spot Bond					0.00000	100.02343				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	100.18068				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	95.56656				0.00	0	
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 15/12/2021 Spot Bond					0.00000	99.98629				0.00	0	
<b>Total SSN128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN128</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 21/12/2021 Spot Bond					0.00000	101.09418				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	101.11716				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	101.08959				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 04/01/2022 Spot Bond					0.00000	101.22341				0.00	0	
<b>Total SSN132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN132</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 03/01/2022 Spot Bond					0.00000	101.23663				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13 On 12/10/2022 Spot Bond					0.00000	100.90955				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	101.05145				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	100.81709				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	100.77219				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	100.83494				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>	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.97696				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.81624				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.61002				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.75287				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.34427				0.00	0	
<b>Total SSN143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN143</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.34071				0.00	0	
<b>Total SSN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN144</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.24593				0.00	0	
<b>Total SSN145 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 SSN145</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.08349				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	100.11213				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.29500	104.11072	8.29500	104.08749				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.28020				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	100.30825				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.30706				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.32180				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.31585				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.25782	7.21000	102.23814				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.89734	7.72000	100.91984				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TFS14 On 20/03/2022 Spot Bond					0.00000	100.11517				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS14 On 12/10/2022 Spot Bond					0.00000	101.35826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.58748				0.00	0	100,000,00
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.64417				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.07162				0.00	0	1,030,000,00
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,00</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,00</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.00927				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	100.55501				0.00	0	100,000,00
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.32524				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.87124				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>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.92233				0.00	0	1,665,065,00
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,665,065,00</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>1,665,065,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.42146				0.00	0	150,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.67610				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	100.90412				0.00	0	110,000,00
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</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
TFS167 On 27/09/2024 Spot Bond					0.00000	100.96652				0.00	0	970,000,00
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>970,000,00</b>
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	<b>970,000,00</b>
TFS168 On 27/09/2026 Spot Bond					0.00000	101.01980				0.00	0	1,580,000,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,580,000,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>1,580,000,00</b>
TFS169 On 30/11/2024 Spot Bond					0.00000	100.18416				0.00	0	300,000,00
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
TFS170 On 30/11/2026 Spot Bond					0.00000	100.19257				0.00	0	150,000,00
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For TFS170</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.32762				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.61094				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.26970				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.31963				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>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.30650				0.00	0	150,361,70
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,361,70</b>
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	<b>150,361,70</b>
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.34709				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>	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.52353				0.00	0	
<b>Total TH15B2 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 TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.56365				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.37512				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.63811				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.36081				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.21651				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.74126				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.48760				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	100.41142				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	100.56707				0.00	0	150,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	102.65560	8.49000	102.63241				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.48550				0.00	0	350,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>350,000,00</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	100.32500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.31007				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.32321				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.80612	5.76000	101.79040				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.33634				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.35781				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.35900				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.35483				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.38344				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.37570				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.48281				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.53327				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	100.50359				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	100.34859				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.33966				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.37000				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.35632				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.47921				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.45728				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.27174				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.28020				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.00922				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			6.05000	104.58441	6.05000	104.56719				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			6.70000	109.70258	6.70000	109.68261				0.00	0	
<b>Total TL25 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 TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.96903				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	100.96596				0.00	15,000,000,000	15,001,000,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>15,001,000,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>15,000,000,000</b>	<b>15,001,000,00</b>
TL28 On 24/04/2025 Spot Bond			8.29500	104.14215	8.29500	104.11890		66,360,000,000,000.00		8,000,000,000	8,000,000,00	
<b>Total TL28 SPOT</b>								<b>66,360,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,00</b>	
<b>Total For TL28</b>								<b>66,360,000,000,000.00</b>		<b>8,000,000,000</b>	<b>8,000,000,00</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	101.31074				0.00	110,000,000	110,000,00
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>110,000,000</b>	<b>110,000,00</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>110,000,000</b>	<b>110,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	99.96359				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	100.24721				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.49120				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.56000	108.58021	6.56000	108.56085		5,278,176,000,000.00		804,600,000	2,023,964,60	
<b>Total TN23 SPOT</b>								<b>5,278,176,000,000.00</b>		<b>804,600,000</b>	<b>2,023,964,60</b>	
<b>Total For TN23</b>								<b>5,278,176,000,000.00</b>		<b>804,600,000</b>	<b>2,023,964,60</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	31.01434	100.00000	30.94494				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			8.60500	105.79543	8.60500	105.77122		438,855,000,000.00		51,000,000	2,213,378,00	
<b>Total TN25 SPOT</b>								<b>438,855,000,000.00</b>		<b>51,000,000</b>	<b>2,213,378,00</b>	
<b>Total For TN25</b>								<b>438,855,000,000.00</b>		<b>51,000,000</b>	<b>2,213,378,00</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.90096	100.00000	16.86377				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			9.69500	97.23147	9.69500	97.20604		655,382,000,000,000.00		67,600,000,000	29,771,393,90	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TN27 SPOT</b>										<b>5,382,000,000.00</b>	<b>67,600,000.00</b>	<b>29,771,393.90</b>
<b>Total For TN27</b>										<b>5,382,000,000.00</b>	<b>67,600,000.00</b>	<b>29,771,393.90</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	10.29265	100.00000	10.26962				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.00500	99.09582	11.00500	99.06666				0.00	0	1,200,000.00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000.00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000.00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	117.50857	8.00000	117.48325				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			11.86000	93.65445	11.86000	93.62481				0.00	0	2,220,000.00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,220,000.00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,220,000.00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.94606	10.75000	101.91674				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.20073				0.00	0	310,000.00
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000.00</b>
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	<b>310,000.00</b>
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.20744				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.21456				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.21761				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.19111	7.61000	103.67798				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	101.03090				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/12/2022 Spot Bond					0.00000	100.18238				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.73765				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			6.06000	103.36738	6.06000	103.35033				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.39649				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.52235				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.90901				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	100.87282				0.00	0	3,000,00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>3,000,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.91996				0.00	0	6,000,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
TRA4A On 13/04/2024 Spot Bond			6.35000	107.70965	6.35000	107.69116				0.00	0	6,000,00
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
TRA4A On 13/04/2022 Spot Bond					0.00000	100.87282				0.00	0	70,301,80
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,301,80</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	<b>70,301,80</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.91996				0.00	0	45,000,00
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	<b>45,000,00</b>
TRA4A On 13/04/2024 Spot Bond			8.62000	101.47139	8.62000	101.44786				0.00	0	
<b>Total TRA4A8 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 TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.79712				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.77828				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.37967				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.22789				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.76330				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.30441				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.19997				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	98.81993				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	98.73117				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.03581				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	96.14239				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.27636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 <sub>On</sub> 31/01/2025 Spot Bond					0.00000	100.86741				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 <sub>On</sub> 31/01/2025 Spot Bond					0.00000	101.62129				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 <sub>On</sub> 14/12/2021 Spot Bond					0.00000	100.99851				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 <sub>On</sub> 10/01/2022 Spot Bond					0.00000	100.75352				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 <sub>On</sub> 17/01/2022 Spot Bond					0.00000	100.68571				0.00	0	
<b>Total TWC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC388</b>										<b>0.00</b>	<b>0</b>	
TWC38 <sub>On</sub> 24/01/2022 Spot Bond					0.00000	100.61826				0.00	0	
<b>Total TWC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC389</b>										<b>0.00</b>	<b>0</b>	
TWC39 <sub>On</sub> 31/01/2022 Spot Bond					0.00000	100.53863				0.00	0	
<b>Total TWC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC390</b>										<b>0.00</b>	<b>0</b>	
TWC39 <sub>On</sub> 04/02/2022 Spot Bond					0.00000	100.44588				0.00	0	
<b>Total TWC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC391</b>										<b>0.00</b>	<b>0</b>	
TWC39 <sub>On</sub> 18/02/2022 Spot Bond					0.00000	100.26219				0.00	0	
<b>Total TWC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC392</b>										<b>0.00</b>	<b>0</b>	
TWC39 <sub>On</sub> 25/02/2022 Spot Bond					0.00000	100.21452				0.00	0	
<b>Total TWC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC393</b>										<b>0.00</b>	<b>0</b>	
TWC39 <sub>On</sub> 04/03/2022 Spot Bond					0.00000	100.08375				0.00	0	
<b>Total TWC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC394</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			10.12500	106.99427	10.12500	106.96507				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.39163				0.00	0	300,000,00
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.44277				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.46637				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.56851				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	100.98489				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	100.79691				0.00	1,930,000,000	965,000,00
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>1,930,000,000</b>	<b>965,000,00</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>1,930,000,000</b>	<b>965,000,00</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.27831				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	100.38138				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.39708				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	100.28325				0.00	0	370,000,00
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
VKE18 On 27/08/2024 Spot Bond					0.00000	100.23816				0.00	0	
<b>Total VKE18 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 VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.33403				0.00	0	2,180,000,00
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,180,000,00</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>2,180,000,00</b>
<b>Total for SPOT</b>										<b>86,900,167,632,469,500.00</b>	<b>009,896,643,775,900</b>	<b>514,239,794,60</b>
<b>Total for SPOT :</b>										<b>86,900,167,632,469,500.00</b>	<b>896,643,775,900</b>	<b>514,239,794,60</b>
<b>Total Futures</b>										<b>86 900 168 486 145 400.00</b>	<b>896,643,785,308</b>	<b>514,240,858,64</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>126,48</b>
<b>Grand Total:</b>										<b>86,900,168,486,145,400.00</b>	<b>896,643,785,308</b>	<b>514,240,985,13</b>