



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/10/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/11/2021 Bond Future			11.56350	75.25276	11.58139	75.16037			0.00	0	
ES33 On 03/02/2022 Bond Future			11.81848	76.11662	11.83706	76.02363			0.00	0	26
ES33 On 05/05/2022 Bond Future			12.07303	73.25526	12.09237	73.16138			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.33678	74.12832	12.35696	74.03336			0.00	0	
ES33 On 03/11/2022 Bond Future			12.60839	71.32979	12.62945	71.23374			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>35</b>
ES42 On 04/11/2021 Bond Future			12.06070	73.50697	12.07332	73.43345			0.00	0	
ES42 On 03/02/2022 Bond Future			12.29431	74.35076	12.30741	74.27683			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.53597	70.98713	12.54964	70.91248			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.77955	71.83168	12.79381	71.75625			0.00	0	
ES42 On 03/11/2022 Bond Future			13.03142	68.52447	13.04634	68.44813			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,72</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,72</b>
I2025 On 04/11/2021 Bond Future			154.74113	154.74113	154.83985	154.83985			0.00	0	1,82

an  
est

0

33

37

0

0

**10**

**10**

0

79

30

0

0

**19**

**19**

38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	03/02/2022	Bond Future			154.93381	154.93381	155.03465	155.03465			0.00	0	4,65
I2025	On	05/05/2022	Bond Future			156.79835	156.79835	156.90084	156.90084			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.15614	157.15614	157.25948	157.25948			0.00	0	
I2025	On	03/11/2022	Bond Future			159.12740	159.12740	159.23218	159.23218			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,65</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,65</b>
I2029	On	04/11/2021	Bond Future			113.67008	113.67008	114.06055	114.06055			0.00	0	2,25
I2029	On	03/02/2022	Bond Future			114.97491	114.97491	115.37057	115.37057			0.00	0	2,58
I2029	On	05/05/2022	Bond Future			115.16058	115.16058	115.56146	115.56146			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.60781	116.60781	117.01387	117.01387			0.00	0	
I2029	On	03/11/2022	Bond Future			116.84684	116.84684	117.25747	117.25747			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,02</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>5,02</b>
I2033	On	04/11/2021	Bond Future			108.34447	108.34447	107.98750	107.98750			0.00	0	2,17
I2033	On	03/02/2022	Bond Future			109.58820	109.58820	109.22770	109.22770			0.00	0	7,14
I2033	On	05/05/2022	Bond Future			109.62811	109.62811	109.26370	109.26370			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			111.00572	111.00572	110.63700	110.63700			0.00	0	
I2033	On	03/11/2022	Bond Future			111.09358	111.09358	110.71972	110.71972			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>11,37</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>11,37</b>
I2038	On	04/11/2021	Bond Future			121.65612	121.65612	121.22333	121.22333			0.00	0	3,18
I2038	On	03/02/2022	Bond Future			121.27103	121.27103	120.83401	120.83401			0.00	0	4,17
I2038	On	05/05/2022	Bond Future			122.73061	122.73061	122.28871	122.28871			0.00	0	6,7
I2038	On	04/08/2022	Bond Future			122.45884	122.45884	122.01081	122.01081			0.00	0	
I2038	On	03/11/2022	Bond Future			123.99508	123.99508	123.54166	123.54166			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,05</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>8,05</b>
I2046	On	04/11/2021	Bond Future			109.07746	109.07746	108.85677	108.85677			0.00	0	9,58
I2046	On	03/02/2022	Bond Future			110.32954	110.32954	110.10702	110.10702			0.00	0	13,08
I2046	On	05/05/2022	Bond Future			109.77506	109.77506	109.55034	109.55034			0.00	0	1,7
I2046	On	04/08/2022	Bond Future			111.15487	111.15487	110.92737	110.92737			0.00	0	
I2046	On	03/11/2022	Bond Future			110.62664	110.62664	110.39559	110.39559			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,77</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>22,77</b>
I2050	On	04/11/2021	Bond Future			111.99902	111.99902	112.06412	112.06412			0.00	0	3,18
I2050	On	03/02/2022	Bond Future			111.30282	111.30282	111.36931	111.36931			0.00	0	7,28
I2050	On	05/05/2022	Bond Future			112.64241	112.64241	112.70995	112.70995			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			112.04344	112.04344	112.11116	112.11116			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	03/11/2022	Bond Future			113.44891	113.44891	113.51778	113.51778			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,85</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,85</b>
R186	On	04/11/2021	Bond Future			8.01082	114.30706	8.08404	113.98599		5.24	0.00	0	18,85
R186	On	03/02/2022	Bond Future			8.23856	110.30929	8.31656	109.98529		5.61	0.00	0	53,46
R186	On	05/05/2022	Bond Future			8.47825	111.61049	8.56168	111.28300		5.39	0.00	0	4,46
R186	On	04/08/2022	Bond Future			8.73538	107.65209	8.82497	107.32041		5.48	0.00	0	
R186	On	03/11/2022	Bond Future			9.00944	109.03014	9.10583	108.69487		5.32	0.00	0	
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>76,71</b>
R186	On	04/11/2021	Bond Future		Call			13,985.99000	13.98599	14,307,060	5.55	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.55	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			56.78000	0.05678	68,420	5.14	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,442.17000	1.44217	1,132,740	5.14	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			468.38000	0.46838	597,140	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			4.71000	0.00471	0,600	6.05	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			442.30000	0.44230	249,990	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			491.49000	0.49149	625,710	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			421.67000	0.42167	234,820	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			515.27000	0.51527	654,970	5.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			401.72000	0.40172	220,350	5.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			2,956.38000	2.95638	3,273,340	6.05	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			135.93000	0.13593	160,300	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,455.11000	4.45511	4,155,480	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			128.14000	0.12814	151,260	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,534.43000	4.53443	4,233,550	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			131.94000	0.13194	155,670	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,494.67000	4.49467	4,194,400	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			4,630.52000	4.63052	4,345,770	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			3,366.93000	3.36693	3,119,470	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			65.59000	0.06559	76,810	5.04	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,552.16000	7.55216	7,235,890	5.04	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			197.99000	0.19799	228,870	4.90	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			5,369.89000	5.36989	5,073,280	4.90	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			285.86000	0.28586	328,600	4.85	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Put			2,272.80000	2.27280	2,073,570	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,298.33000	1.29833	1,427,760	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,250.45000	2.25045	2,052,390	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,920.10000	1.92010	2,086,780	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,613.80000	1.61380	1,452,990	5.44	0.00	0	4,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	05/05/2022	Bond Future	7.88	Call		654.09000	0.65409	734,120	5.09	0.00	0	4
R186	On	05/05/2022	Bond Future	8.30	Call		1,263.92000	1.26392	1,391,020	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		2,295.30000	2.29530	2,094,910	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		1,281.06000	1.28106	1,409,320	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		142.34000	0.14234	163,680	4.89	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put		7,322.73000	7.32273	7,012,390	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		732.81000	0.73281	813,920	5.05	0.00	0	3,6
R186	On	04/08/2022	Bond Future	7.96	Put		3,990.09000	3.99009	3,739,520	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		942.98000	0.94298	1,039,620	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,550.30000	3.55030	3,315,260	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		956.16000	0.95616	1,053,720	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,525.40000	3.52540	3,291,280	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		969.78000	0.96978	1,068,280	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,500.95000	3.50095	3,267,770	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,412.13000	4.41213	4,649,780	6.11	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		955.64000	0.95564	861,610	6.11	0.00	0	3,6
R186	On	03/11/2022	Bond Future	8.54	Put		3,414.64000	3.41464	3,199,840	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,441.50000	1.44150	1,562,760	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,393.43000	3.39343	3,179,420	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,412.53000	1.41253	1,532,190	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,435.54000	3.43554	3,219,930	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,427.18000	1.42718	1,547,650	5.14	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>53,2</b>
<b>Total For R186</b>											<b>0.00</b>	<b>0</b>	<b>129,9</b>
R197	On	04/11/2021	Bond Future			327.76782	327.76782	327.68158	327.68158		0.00	0	1,1
R197	On	03/02/2022	Bond Future			323.29333	323.29333	323.20804	323.20804		0.00	0	1,0
R197	On	05/05/2022	Bond Future			327.18403	327.18403	327.09856	327.09856		0.00	0	2
R197	On	04/08/2022	Bond Future			322.92845	322.92845	322.84060	322.84060		0.00	0	
R197	On	03/11/2022	Bond Future			326.98014	326.98014	326.89150	326.89150		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,47</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,47</b>
R202	On	04/11/2021	Bond Future			240.75262	240.75262	240.67182	240.67182		0.00	0	4,4
R202	On	03/02/2022	Bond Future			239.14106	239.14106	239.06105	239.06105		0.00	0	7,8
R202	On	05/05/2022	Bond Future			242.01884	242.01884	241.93836	241.93836		0.00	0	4
R202	On	04/08/2022	Bond Future			240.61595	240.61595	240.53374	240.53374		0.00	0	
R202	On	03/11/2022	Bond Future			243.63430	243.63430	243.55140	243.55140		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>12,67</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>12,67</b>
R2023	On	04/11/2021	Bond Future			5.46241	104.33376	5.50113	104.28453	1.14	0.00	0	6,8

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2023	On	03/02/2022	Bond Future			5.70675	105.50551	5.75464	105.45636		1.11	0.00	0	11,36
R2023	On	05/05/2022	Bond Future			6.00140	102.83950	6.06424	102.79004		0.95	0.00	0	7,
R2023	On	04/08/2022	Bond Future			6.48495	104.07171	6.57684	104.02135		0.72	0.00	0	
R2023	On	03/11/2022	Bond Future			7.69299	101.47949	7.85861	101.42913		0.49	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>18,94</b>	
R2023	On	04/11/2021	Bond Future	4.90	Call			0.01000	0.00001	0,000	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			768.05000	0.76805	718,810	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.01000	0.00001	0,000	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			755.21000	0.75521	705,970	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.02000	0.00002	0,010	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			742.38000	0.74238	693,140	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			13.73000	0.01373	16,400	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			709.36000	0.70936	662,880	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			12.33000	0.01233	14,750	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			728.69000	0.72869	681,960	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			13.05000	0.01305	15,600	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			719.05000	0.71905	672,450	0.82	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			215.93000	0.21593	194,510	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			406.40000	0.40640	434,630	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			213.36000	0.21336	192,130	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			395.88000	0.39588	423,740	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			218.53000	0.21853	196,930	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			401.13000	0.40113	429,170	1.00	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			121.99000	0.12199	137,390	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			416.89000	0.41689	381,930	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			124.37000	0.12437	139,950	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			413.76000	0.41376	378,980	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			119.96000	0.11996	135,180	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			420.36000	0.42036	385,220	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			524.35000	0.52435	481,340	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			33.32000	0.03332	40,720	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			521.49000	0.52149	478,530	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			33.76000	0.03376	41,240	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			518.86000	0.51886	475,980	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			33.12000	0.03312	40,470	0.44	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>		
<b>Total For R2023</b>											<b>0.00</b>	<b>0</b>	<b>18,94</b>	
R2030	On	04/11/2021	Bond Future			9.56928	93.37492	9.60192	93.20260		8.67	0.00	0	66,12
R2030	On	03/02/2022	Bond Future			9.78969	90.41966	9.82377	90.24598		9.00	531,486,761.48	5,878	75,95

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030	On	05/05/2022			10.01767	91.48660	10.05335	91.31111		8.49		0.00	0	14,72
R2030	On	04/08/2022			10.26092	88.56144	10.29838	88.38392		8.57		0.00	0	
R2030	On	03/11/2022			10.49996	89.70225	10.53924	89.52274		8.39		0.00	0	
<b>Total R2030 Future</b>											<b>531,486,761.48</b>	<b>5,878</b>	<b>156,85</b>	
R2030	On	04/11/2021	8.27	Call			0.00000	0.00000	0,000	7.94		0.00	0	30
R2030	On	04/11/2021	8.27	Put			7,384.55000	7.38455	7,212,230	7.94		0.00	0	
R2030	On	04/11/2021	8.75	Call			0.24000	0.00024	0,060	7.97		0.00	0	3,22
R2030	On	04/11/2021	8.75	Put			4,638.25000	4.63825	4,465,750	7.97		0.00	0	
R2030	On	04/11/2021	8.77	Call			0.32000	0.00032	0,090	7.97		0.00	0	30
R2030	On	04/11/2021	11.44	Put			0.00000	0.00000	0,000	11.61		0.00	0	30
R2030	On	04/11/2021	10.60	Put			1.33000	0.00133	0,190	10.56		0.00	0	
R2030	On	04/11/2021	10.61	Call			5,122.94000	5.12294	5,294,210	10.57		0.00	0	
R2030	On	04/11/2021	10.61	Put			1.23000	0.00123	0,180	10.57		0.00	0	
R2030	On	04/11/2021	11.26	Call			8,227.62000	8.22762	8,399,940	11.38		0.00	0	
R2030	On	04/11/2021	11.26	Put			0.00000	0.00000	0,000	11.38		0.00	0	2
R2030	On	04/11/2021	11.44	Call			9,061.83000	9.06183	9,234,150	11.61		0.00	0	
R2030	On	04/11/2021	9.40	Put			1,284.63000	1.28463	1,096,500	8.53		0.00	0	
R2030	On	04/11/2021	9.90	Call			1,704.92000	1.70492	1,807,460	9.40		0.00	0	2
R2030	On	04/11/2021	9.90	Put			150.42000	0.15042	80,640	9.40		0.00	0	
R2030	On	04/11/2021	10.59	Call			5,025.20000	5.02520	5,196,300	10.54		0.00	0	
R2030	On	04/11/2021	10.59	Put			1.44000	0.00144	0,220	10.54		0.00	0	
R2030	On	04/11/2021	10.60	Call			5,074.08000	5.07408	5,245,260	10.56		0.00	0	
R2030	On	04/11/2021	9.25	Put			1,951.94000	1.95194	1,765,240	8.33		0.00	0	5,00
R2030	On	04/11/2021	9.30	Call			106.20000	0.10620	89,880	8.40		0.00	0	
R2030	On	04/11/2021	9.30	Put			1,716.26000	1.71626	1,527,620	8.40		0.00	0	
R2030	On	04/11/2021	9.35	Call			152.27000	0.15227	135,270	8.47		0.00	0	
R2030	On	04/11/2021	9.35	Put			1,493.18000	1.49318	1,303,860	8.47		0.00	0	9,10
R2030	On	04/11/2021	9.40	Call			211.86000	0.21186	196,050	8.53		0.00	0	50
R2030	On	04/11/2021	8.77	Put			4,526.03000	4.52603	4,353,480	7.97		0.00	0	
R2030	On	04/11/2021	8.80	Call			0.48000	0.00048	0,150	7.97		0.00	0	50
R2030	On	04/11/2021	8.80	Put			4,358.05000	4.35805	4,185,400	7.97		0.00	0	
R2030	On	04/11/2021	9.20	Call			46.78000	0.04678	35,010	8.26		0.00	0	2
R2030	On	04/11/2021	9.20	Put			2,198.16000	2.19816	2,014,070	8.26		0.00	0	
R2030	On	04/11/2021	9.25	Call			71.72000	0.07172	57,340	8.33		0.00	0	
R2030	On	03/02/2022	9.35	Call			742.51000	0.74251	772,760	8.70		0.00	0	
R2030	On	03/02/2022	9.35	Put			3,195.84000	3.19584	3,052,410	8.70		0.00	0	10
R2030	On	03/02/2022	10.85	Call			5,399.79000	5.39979	5,534,230	10.27		0.00	0	
R2030	On	03/02/2022	10.85	Put			365.48000	0.36548	326,240	10.27		0.00	0	1,00
R2030	On	03/02/2022	8.39	Call			53.06000	0.05306	54,630	8.31		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	8.39	Put			7,744.94000	7.74494	7,572,830	8.31	0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			205.86000	0.20586	214,230	8.27	0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			5,341.73000	5.34173	5,176,420	8.27	0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			912.65000	0.91265	949,280	8.79	0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,841.09000	2.84109	2,704,040	8.79	0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,207.21000	1.20721	1,254,400	8.90	0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			2,355.45000	2.35545	2,228,960	8.90	0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			1,626.73000	1.62673	1,687,830	9.02	0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,849.87000	1.84987	1,737,290	9.02	0.00	0	10
R2030 On 03/02/2022 Bond Future	9.43	Call			876.73000	0.87673	912,040	8.77	0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,909.84000	2.90984	2,771,470	8.77	0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			894.58000	0.89458	930,540	8.78	0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,875.34000	2.87534	2,737,620	8.78	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			8,395.52000	8.39552	8,227,220	7.92	0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			2,522.38000	2.52238	2,414,170	8.46	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			29.79000	0.02979	30,960	8.01	0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			12,436.65000	12.43665	12,262,330	8.01	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			81.72000	0.08172	85,160	7.98	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			10,147.25000	10.14725	9,975,200	7.98	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			165.21000	0.16521	172,400	7.92	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			6,703.01000	6.70301	6,541,490	7.86	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			2,691.56000	2.69156	2,774,400	8.63	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,926.28000	1.92628	1,833,630	8.63	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,484.51000	5.48451	5,609,100	9.52	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			801.95000	0.80195	751,050	9.52	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,012.84000	2.01284	2,080,120	8.46	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			4,400.63000	4.40063	4,259,280	8.07	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			2,635.64000	2.63564	2,717,300	8.62	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,967.59000	1.96759	1,873,760	8.62	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			2,663.53000	2.66353	2,745,780	8.63	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,946.85000	1.94685	1,853,610	8.63	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			318.86000	0.31886	332,830	7.86	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			368.64000	0.36864	384,760	7.84	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			6,324.86000	6.32486	6,165,490	7.84	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			858.37000	0.85837	892,510	8.07	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			172.16000	0.17216	179,760	7.93	0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			10,311.86000	10.31186	10,141,940	7.93	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			575.09000	0.57509	598,520	7.93	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			6,744.35000	6.74435	6,590,260	7.93	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,152.81000	1.15281	1,194,720	8.13	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030	On	04/08/2022	Bond Future	9.54	Put		4,837.17000	4.83717	4,701,560	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,168.39000	1.16839	1,210,730	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,802.91000	4.80291	4,667,730	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,184.10000	1.18410	1,226,880	8.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,768.81000	4.76881	4,634,070	8.14	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,568.99000	4.56899	4,677,260	9.15	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,552.62000	1.55262	1,483,370	9.15	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.10	Put		4,120.93000	4.12093	4,004,140	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,047.15000	2.04715	2,109,020	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		4,175.48000	4.17548	4,057,840	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,066.84000	2.06684	2,129,140	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		4,148.13000	4.14813	4,030,920	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,086.65000	2.08665	2,149,370	8.16	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>34,37</b>
<b>Total For R2030</b>											<b>531,486,761.48</b>	<b>5,878</b>	<b>191,22</b>
R2032	On	04/11/2021	Bond Future			10.14865	88.86933	10.17619	88.70953	9.85	266,607,990.00	3,000	84,98
R2032	On	03/02/2022	Bond Future			10.36482	89.86736	10.39345	89.70634	9.86	0.00	0	105,12
R2032	On	05/05/2022	Bond Future			10.58432	86.78097	10.61417	86.61827	9.67	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.81073	87.80115	10.84190	87.63650	9.40	0.00	0	
R2032	On	03/11/2022	Bond Future			11.04320	84.78755	11.07574	84.62110	9.70	0.00	0	
<b>Total R2032 Future</b>											<b>266,607,990.00</b>	<b>3,000</b>	<b>210,48</b>
R2032	On	04/11/2021	Bond Future	9.33	Call		0.15000	0.00015	0,030	8.81	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		5,093.70000	5.09370	4,933,780	8.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		78.47000	0.07847	60,240	9.50	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		2,115.93000	2.11593	1,937,900	9.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,211.45000	8.21145	8,371,240	12.63	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.95	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		0.01000	0.00001	0,000	12.63	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		8,262.14000	8.26214	8,421,930	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		0.01000	0.00001	0,000	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		8,312.79000	8.31279	8,472,580	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		0.01000	0.00001	0,000	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		13,623.93000	13.62393	13,783,730	12.95	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		30.89000	0.03089	31,250	8.59	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put		8,928.44000	8.92844	8,767,780	8.59	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		67.22000	0.06722	68,680	8.50	0.00	0	8
R2032	On	03/02/2022	Bond Future	9.14	Put		7,508.17000	7.50817	7,348,610	8.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		307.72000	0.30772	316,920	8.95	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.57	Put		5,103.40000	5.10340	4,951,580	8.95	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/02/2022 Bond Future	10.95	Call			3,912.56000	3.91256	4,007,550	10.83	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			860.64000	0.86064	794,610	10.83	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			4,668.20000	4.66820	4,773,940	11.13	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			660.27000	0.66027	604,990	11.13	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.65	Call			2,754.13000	2.75413	2,828,670	10.34	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			1,328.99000	1.32899	1,242,510	10.34	0.00	0	1,0
R2032 On 03/02/2022 Bond Future	10.66	Call			2,790.10000	2.79010	2,865,370	10.36	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			1,310.05000	1.31005	1,224,300	10.36	0.00	0	5
R2032 On 03/02/2022 Bond Future	10.90	Call			3,709.48000	3.70948	3,801,280	10.74	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			925.76000	0.92576	856,540	10.74	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			2,051.66000	2.05166	2,110,660	10.06	0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,790.71000	1.79071	1,688,690	10.06	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			2,082.26000	2.08226	2,142,020	10.07	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,765.39000	1.76539	1,664,130	10.07	0.00	0	15
R2032 On 03/02/2022 Bond Future	10.53	Call			2,338.26000	2.33826	2,404,000	10.16	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,575.77000	1.57577	1,480,490	10.16	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.35	Call			1,786.03000	1.78603	1,838,350	9.96	0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			2,030.56000	2.03056	1,921,860	9.96	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			1,990.96000	1.99096	2,048,460	10.04	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,842.00000	1.84200	1,738,480	10.04	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,021.10000	2.02110	2,079,350	10.05	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,816.12000	1.81612	1,713,350	10.05	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			606.79000	0.60679	625,410	9.32	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			3,968.91000	3.96891	3,826,510	9.32	0.00	0	15
R2032 On 03/02/2022 Bond Future	9.90	Call			755.15000	0.75515	778,300	9.45	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			3,587.41000	3.58741	3,449,540	9.45	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,243.92000	1.24392	1,281,460	9.75	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			2,683.42000	2.68342	2,559,940	9.75	0.00	0	5
R2032 On 03/02/2022 Bond Future	9.58	Call			317.46000	0.31746	326,970	8.97	0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			5,052.80000	5.05280	4,901,290	8.97	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			358.96000	0.35896	369,800	9.03	0.00	0	2
R2032 On 03/02/2022 Bond Future	9.62	Put			4,853.49000	4.85349	4,703,310	9.03	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			415.90000	0.41590	428,550	9.11	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			4,610.60000	4.61060	4,462,230	9.11	0.00	0	1,0
R2032 On 05/05/2022 Bond Future	10.29	Put			3,421.23000	3.42123	3,306,000	9.49	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			3,854.38000	3.85438	3,942,970	10.26	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,577.70000	1.57770	1,503,590	10.26	0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			435.76000	0.43576	451,390	8.64	0.00	0	75
R2032 On 05/05/2022 Bond Future	9.58	Put			6,321.76000	6.32176	6,174,690	8.64	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,679.25000	1.67925	1,602,070	10.18	0.00	0	95

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	05/05/2022	Bond Future	11.02	Call			3,782.24000	3.78224	3,869,820	10.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,610.65000	1.61065	1,535,530	10.23	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,388.10000	1.38810	1,429,770	9.38	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			3,795.91000	3.79591	3,674,880	9.38	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,631.92000	1.63192	1,679,390	9.49	0.00	0	95
R2032	On	05/05/2022	Bond Future	11.03	Call			3,818.14000	3.81814	3,906,220	10.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,593.98000	1.59398	1,519,360	10.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,372.05000	4.37205	4,467,470	10.46	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,364.64000	1.36464	1,297,360	10.46	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			3,640.11000	3.64011	3,725,630	10.18	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			685.40000	0.68540	708,030	8.56	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			6,890.30000	6.89030	6,748,280	8.56	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			6,506.86000	6.50686	6,619,490	10.61	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			1,211.22000	1.21122	1,159,200	10.61	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,447.15000	1.44715	1,488,660	8.99	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,870.15000	4.87015	4,747,010	8.99	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			187.58000	0.18758	194,250	8.47	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			10,879.46000	10.87946	10,721,480	8.47	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,466.78000	1.46678	1,508,730	9.00	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,834.19000	4.83419	4,711,490	9.00	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			5,416.25000	5.41625	5,518,960	10.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			1,540.22000	1.54022	1,478,280	10.25	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Call			1,427.96000	1.42796	1,469,040	8.98	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,906.59000	4.90659	4,783,020	8.98	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			2,324.30000	2.32430	2,381,360	9.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			4,484.51000	4.48451	4,375,120	9.48	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,35</b>
<b>Total For R2032</b>												<b>266,607,990.00</b>	<b>3,000</b>	<b>227,85</b>
R2035	On	04/11/2021	Bond Future			10.64860	89.22118	10.66607	89.10964		10.96	0.00	0	38,60
R2035	On	03/02/2022	Bond Future			10.86478	90.22324	10.88291	90.11094		10.99	561,549,445.76	6,224	95,65
R2035	On	05/05/2022	Bond Future			11.07582	86.80950	11.09466	86.69611		10.84	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			11.29578	87.82790	11.31539	87.71332		10.52	0.00	0	
R2035	On	03/11/2022	Bond Future			11.52024	84.48471	11.54067	84.36882		10.88	0.00	0	
<b>Total R2035 Future</b>												<b>561,549,445.76</b>	<b>6,224</b>	<b>143,23</b>
R2035	On	04/11/2021	Bond Future	10.11	Call			10.76000	0.01076	5,010	10.07	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			3,663.86000	3.66386	3,546,570	10.07	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Call			12.13000	0.01213	5,790	10.09	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Put			3,597.62000	3.59762	3,479,740	10.09	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Call			39.89000	0.03989	24,160	10.34	0.00	0	78

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			10,753.74000	10.75374	10,865,280	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			108.28000	0.10828	57,280	12.60		0.00	0	78
R2035 On 04/11/2021 Bond Future	11.20	Call			3,365.87000	3.36587	3,447,610	12.84		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			53.75000	0.05375	23,950	12.84		0.00	0	38
R2035 On 04/11/2021 Bond Future	13.82	Call			17,165.17000	17.16517	17,276,710	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	14.82		0.00	0	40
R2035 On 04/11/2021 Bond Future	12.51	Call			10,701.07000	10.70107	10,812,610	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Put			2,699.56000	2.69956	2,568,850	10.40		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			561.59000	0.56159	517,880	11.22		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			984.50000	0.98450	829,250	11.22		0.00	0	38
R2035 On 04/11/2021 Bond Future	12.53	Call			10,806.35000	10.80635	10,917,890	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			2,692.05000	2.69205	2,752,590	12.60		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,886.37000	2.88637	2,759,100	10.34		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			618.95000	0.61895	576,960	11.27		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			913.53000	0.91353	760,000	11.27		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			6,537.57000	6.53757	6,648,180	13.80		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			1.11000	0.00111	0,180	13.80		0.00	0	78
R2035 On 04/11/2021 Bond Future	10.26	Call			53.14000	0.05314	33,970	10.40		0.00	0	18
R2035 On 03/02/2022 Bond Future	9.92	Call			224.12000	0.22412	223,470	9.75		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			6,491.66000	6.49166	6,378,710	9.75		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			5,669.01000	5.66901	5,737,090	12.63		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			648.96000	0.64896	604,740	12.63		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			6,383.82000	6.38382	6,457,930	12.88		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			519.37000	0.51937	481,180	12.88		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	9.70	Call			100.99000	0.10099	99,780	9.48		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			7,891.30000	7.89130	7,777,790	9.48		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Call			3,848.52000	3.84852	3,898,370	11.86		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			1,144.56000	1.14456	1,082,110	11.86		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,109.32000	4.10932	4,162,110	11.98		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			1,051.87000	1.05187	992,360	11.98		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.10	Call			401.12000	0.40112	402,090	10.05		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.10	Put			5,448.66000	5.44866	5,337,330	10.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,427.11000	3.42711	3,471,930	11.68		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1,317.17000	1.31717	1,249,690	11.68		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,468.02000	3.46802	3,513,360	11.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,298.41000	1.29841	1,231,450	11.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Call			3,635.32000	3.63532	3,682,680	11.77		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.28	Put			1,227.61000	1.22761	1,162,670	11.77		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			2,720.64000	2.72064	2,756,120	11.37		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,695.47000	1.69547	1,618,650	11.37		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			2,948.82000	2.94882	2,987,410	11.47		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,559.83000	1.55983	1,486,120	11.47		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.22	Call			3,386.20000	3.38620	3,430,500	11.66		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,336.00000	1.33600	1,268,000	11.66		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,351.07000	1.35107	1,365,490	10.83		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			3,064.08000	3.06408	2,966,200	10.83		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,453.76000	1.45376	1,469,820	10.87		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,912.65000	2.91265	2,816,410	10.87		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.03	Call			2,646.42000	2.64642	2,680,880	11.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,743.03000	1.74303	1,665,190	11.34		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			625.30000	0.62530	628,990	10.32		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			4,607.55000	4.60755	4,498,940	10.32		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			762.53000	0.76253	768,090	10.44		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			4,218.77000	4.21877	4,112,030	10.44		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Call			780.95000	0.78095	786,760	10.46		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			4,171.75000	4.17175	4,065,260	10.46		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			593.61000	0.59361	596,890	10.28		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			4,708.04000	4.70804	4,599,020	10.28		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,577.73000	1.57773	1,522,160	11.68		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			4,808.62000	4.80862	4,866,780	11.70		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,561.73000	1.56173	1,506,500	11.70		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			4,726.76000	4.72676	4,784,230	11.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,593.67000	1.59367	1,537,750	11.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			4,767.75000	4.76775	4,825,570	11.68		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,532.75000	1.53275	1,554,950	9.98		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			5,611.67000	5.61167	5,519,290	9.98		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,705.74000	1.70574	1,730,130	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			5,286.91000	5.28691	5,196,720	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,750.59000	1.75059	1,775,540	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			5,207.95000	5.20795	5,118,320	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,732.36000	2.73236	2,769,000	10.43		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,824.59000	3.82459	3,746,650	10.43		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Call			440.09000	0.44009	446,440	9.51		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			9,725.00000	9.72500	9,616,770	9.51		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,727.94000	1.72794	1,752,610	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			5,247.17000	5.24717	5,157,260	10.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			4,990.27000	4.99027	4,909,040	10.62		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	03/11/2022	Bond Future	11.14	Call		2,640.03000	2.64003	2,674,960	10.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,955.99000	4.95599	4,875,030	10.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,665.20000	2.66520	2,700,400	10.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,922.23000	4.92223	4,841,540	10.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,615.33000	2.61533	2,649,990	10.62	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,43</b>
<b>Total For R2035</b>											<b>561,549,445.76</b>	<b>6,224</b>	<b>158,66</b>
R2037	On	04/11/2021	Bond Future			10.85731	84.93419	10.86461	84.88750	11.48	0.00	0	71,14
R2037	On	03/02/2022	Bond Future			11.06296	81.63390	11.07048	81.58717	12.12	0.00	0	99,16
R2037	On	05/05/2022	Bond Future			11.27169	82.59734	11.27948	82.55028	11.41	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.49128	79.31237	11.49938	79.26487	11.68	0.00	0	
R2037	On	03/11/2022	Bond Future			11.70250	80.33944	11.71091	80.29146	11.48	0.00	0	
<b>Total R2037 Future</b>											<b>0.00</b>	<b>0</b>	<b>182,14</b>
R2037	On	04/11/2021	Bond Future	11.49	Call		3,887.55000	3.88755	3,916,910	13.64	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		29.99000	0.02999	12,660	13.64	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,461.79000	8.46179	8,508,420	15.14	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.07000	0.00007	0,010	15.14	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		11,152.43000	11.15243	11,199,120	15.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	15.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,203.67000	11.20367	11,250,360	15.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	0,000	15.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,254.86000	11.25486	11,301,550	15.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	0,000	15.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,583.11000	3.58311	3,585,870	12.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,216.50000	1.21650	1,172,530	12.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,624.99000	3.62499	3,628,030	12.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,198.99000	1.19899	1,155,300	12.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,541.39000	3.54139	3,543,880	12.84	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,234.24000	1.23424	1,190,000	12.84	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,565.11000	1.56511	1,530,290	12.19	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		4,773.42000	4.77342	4,785,840	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,549.34000	1.54934	1,514,700	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		4,814.58000	4.81458	4,827,160	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,533.74000	1.53374	1,499,260	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		4,732.37000	4.73237	4,744,610	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,680.31000	1.68031	1,681,550	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,313.48000	5.31348	5,267,220	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,702.69000	1.70269	1,704,000	11.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,273.24000	5.27324	5,227,050	11.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2037	On	04/08/2022	Bond Future	10.10	Call		499.90000	0.49990	497,860	10.57		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,377.93000	9.37793	9,328,390	10.57		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,029.32000	3.02932	3,035,920	11.61		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,496.71000	3.49671	3,455,810	11.61		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,658.36000	1.65836	1,659,520	11.07		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,354.23000	5.35423	5,307,890	11.07		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,965.69000	4.96569	4,923,800	11.15		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,653.84000	2.65384	2,660,030	11.16		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,931.30000	4.93130	4,889,510	11.16		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,603.66000	2.60366	2,609,650	11.14		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		5,000.27000	5.00027	4,958,280	11.14		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,628.69000	2.62869	2,634,780	11.15		0.00	0	
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>1,35</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>183,50</b>
R2040	On	04/11/2021	Bond Future			10.98162	86.96674	10.99893	86.84836	11.95		0.00	0	38,85
R2040	On	03/02/2022	Bond Future			11.18209	83.43904	11.20003	83.31987	12.64		0.00	0	71,15
R2040	On	05/05/2022	Bond Future			11.38508	84.42380	11.40371	84.30351	11.89		0.00	0	8,45
R2040	On	04/08/2022	Bond Future			11.59842	80.90961	11.61783	80.78797	12.18		0.00	0	
R2040	On	03/11/2022	Bond Future			11.80308	81.95792	11.82327	81.83485	11.97		0.00	0	
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>118,55</b>
R2040	On	04/11/2021	Bond Future	12.89	Call		11,494.44000	11.49444	11,612,820	16.82		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	16.82		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		11,548.35000	11.54835	11,666,730	16.84		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	16.84		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		11,602.19000	11.60219	11,720,570	16.86		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	16.86		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		3,781.99000	3.78199	3,833,570	13.18		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,257.03000	1.25703	1,189,440	13.18		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,693.08000	3.69308	3,743,550	13.14		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,294.62000	1.29462	1,225,920	13.14		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		3,737.45000	3.73745	3,788,480	13.16		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,275.70000	1.27570	1,207,560	13.16		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,496.93000	6.49693	6,387,810	11.01		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		4,898.95000	4.89895	4,958,160	12.87		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,794.89000	1.79489	1,733,810	12.87		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,759.74000	1.75974	1,699,390	12.90		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,164.76000	10.16476	10,255,630	15.05		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		606.28000	0.60628	576,860	15.05		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		154.37000	0.15437	155,450	10.63		0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040	On	05/05/2022	Bond Future	9.82	Put		11.46158000	11.46158	11,342,370	10.63		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		828.64000	0.82864	839,810	11.01		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		4,941.90000	4.94190	5,001,470	12.89		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,777.23000	1.77723	1,716,510	12.89		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		4,984.94000	4.98494	5,044,880	12.90		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,869.79000	1.86979	1,896,260	11.73		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,618.83000	5.61883	5,523,660	11.73		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,893.53000	1.89353	1,920,300	11.74		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,575.38000	5.57538	5,480,510	11.74		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,845.95000	1.84595	1,872,110	11.72		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,662.27000	5.66227	5,566,790	11.72		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		5,441.10000	5.44110	5,354,230	11.69		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,758.91000	2.75891	2,795,410	11.70		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		5,403.32000	5.40332	5,316,750	11.70		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,785.74000	2.78574	2,822,520	11.71		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		5,366.08000	5.36608	5,279,790	11.71		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,732.55000	2.73255	2,768,750	11.69		0.00	0	
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>122,10</b>
R2044	On	04/11/2021	Bond Future			10.99527	83.84405	11.00743	83.75939	12.46		0.00	0	22,10
R2044	On	03/02/2022	Bond Future			11.18539	80.40643	11.19798	80.32128	13.18	4,824,385.80		60	47,20
R2044	On	05/05/2022	Bond Future			11.37750	81.35540	11.39057	81.26947	12.39		0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.57903	77.93047	11.59264	77.84362	12.70		0.00	0	
R2044	On	03/11/2022	Bond Future			11.77192	78.94012	11.78607	78.85228	12.47		0.00	0	
<b>Total R2044 Future</b>												<b>4,824,385.80</b>	<b>60</b>	<b>75,10</b>
R2044	On	04/11/2021	Bond Future	12.89	Call		11,509.82000	11.50982	11,594,480	18.22		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	18.22		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,563.37000	11.56337	11,648,030	18.25		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	18.25		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,616.85000	11.61685	11,701,510	18.27		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	18.27		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		3,918.52000	3.91852	3,947,680	13.80		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,213.77000	1.21377	1,157,780	13.80		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		3,827.46000	3.82746	3,855,760	13.76		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,250.42000	1.25042	1,193,570	13.76		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		3,872.98000	3.87298	3,901,710	13.78		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,232.04000	1.23204	1,175,620	13.78		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,728.93000	1.72893	1,680,010	13.46		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,125.35000	5.12535	5,162,640	13.48		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2044	On	05/05/2022	Bond Future	11.93	Put		1,711.74000	1.71174	1,663,100	13.48		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,037.84000	5.03784	5,074,580	13.44		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,746.30000	1.74630	1,697,110	13.44		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,081.55000	5.08155	5,118,560	13.46		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,037.65000	2.03765	2,053,140	12.28		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,356.51000	5.35651	5,285,150	12.28		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,063.19000	2.06319	2,078,890	12.29		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,313.73000	5.31373	5,242,580	12.29		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,012.27000	2.01227	2,027,550	12.27		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,399.55000	5.39955	5,327,980	12.27		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		5,342.49000	5.34249	5,276,740	12.18		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		2,845.50000	2.84550	2,867,790	12.19		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		5,304.24000	5.30424	5,238,690	12.19		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,873.14000	2.87314	2,895,630	12.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		5,266.53000	5.26653	5,201,180	12.20		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,818.31000	2.81831	2,840,400	12.18		0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>												<b>4,824,385.80</b>	<b>60</b>	<b>75,15</b>
R2048	On	04/11/2021	Bond Future			10.94978	82.79093	10.95185	82.77611	12.83		19,041,913.90	230	92,58
R2048	On	03/02/2022	Bond Future			11.13681	83.72072	11.13889	83.70626	12.86		0.00	0	177,28
R2048	On	05/05/2022	Bond Future			11.31812	80.29344	11.32026	80.27898	12.75		0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.50592	81.23457	11.50812	81.22013	12.38		0.00	0	
R2048	On	03/11/2022	Bond Future			11.69579	77.87017	11.69807	77.85563	12.83		0.00	0	
<b>Total R2048 Future</b>												<b>19,041,913.90</b>	<b>230</b>	<b>271,84</b>
R2048	On	04/11/2021	Bond Future	9.60	Call		0.00000	0.00000	0,000	12.77		0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		10,788.84000	10.78884	10,774,020	12.77		0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		0.99000	0.00099	0,200	12.11		0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.20	Put		5,713.38000	5.71338	5,697,770	12.11		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		3.38000	0.00338	0,950	12.01		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,916.32000	4.91632	4,899,070	12.01		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		11,763.84000	11.76384	11,778,650	19.32		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		0.01000	0.00001	0,000	19.32		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		11,817.87000	11.81787	11,832,680	19.35		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		0.01000	0.00001	0,000	19.35		0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		345.75000	0.34575	270,340	12.35		0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.80	Put		1,445.83000	1.44583	1,355,600	12.35		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,709.73000	11.70973	11,724,540	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		0.01000	0.00001	0,000	19.29		0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		468.74000	0.46874	451,720	11.94		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048 On 03/02/2022 Bond Future	10.40	Put			5,908.02000	5.90802	5,876,540	11.94	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			620.79000	0.62079	601,300	12.09	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			5,286.73000	5.28673	5,252,780	12.09	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,022.02000	1.02202	998,320	12.43	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			4,177.22000	4.17722	4,139,060	12.43	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,543.69000	1.54369	1,517,580	12.72	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			3,234.52000	3.23452	3,193,950	12.72	0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			1,850.25000	1.85025	1,823,690	12.86	0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			2,825.73000	2.82573	2,784,710	12.86	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			3,695.64000	3.69564	3,672,570	13.70	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,451.88000	1.45188	1,414,350	13.70	0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			246.74000	0.24674	234,860	11.62	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.20	Put			7,269.85000	7.26985	7,243,510	11.62	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			3,741.04000	3.74104	3,718,120	13.73	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,431.25000	1.43125	1,393,870	13.73	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			3,786.46000	3.78646	3,763,690	13.75	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,410.75000	1.41075	1,373,520	13.75	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			59.18000	0.05918	54,610	11.46	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			10,405.67000	10.40567	10,386,640	11.46	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			114.77000	0.11477	107,550	11.31	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			8,772.92000	8.77292	8,751,240	11.31	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			4,888.89000	4.88889	4,876,320	13.60	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,824.91000	1.82491	1,797,880	13.60	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			4,933.30000	4.93330	4,920,810	13.62	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,806.41000	1.80641	1,779,460	13.62	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			4,977.82000	4.97782	4,965,420	13.64	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,788.10000	1.78810	1,761,240	13.64	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,965.12000	1.96512	1,953,540	11.86	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,571.96000	5.57196	5,545,940	11.86	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,990.67000	1.99067	1,979,080	11.87	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,526.50000	5.52650	5,500,470	11.87	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,016.68000	2.01668	2,005,060	11.88	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,481.60000	5.48160	5,455,540	11.88	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,822.39000	2.82239	2,813,150	12.45	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			5,436.97000	5.43697	5,413,190	12.45	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			2,850.47000	2.85047	2,841,230	12.46	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			5,397.45000	5.39745	5,373,670	12.46	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			2,878.69000	2.87869	2,869,460	12.47	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			5,358.17000	5.35817	5,334,400	12.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,70</b>	
<b>Total For R2048</b>												<b>19,041,913.90</b>	<b>230</b>	<b>278,54</b>	
R209	On	04/11/2021	Bond Future			10.60494	68.89081	10.62210	68.79531		12.15		0.00	0	13,15
R209	On	03/02/2022	Bond Future			10.79242	69.66448	10.81014	69.56834		12.23		0.00	0	18,15
R209	On	05/05/2022	Bond Future			10.98091	67.34497	10.99927	67.24784		12.05		0.00	0	4,66
R209	On	04/08/2022	Bond Future			11.17315	68.13536	11.19218	68.03719		11.73		0.00	0	
R209	On	03/11/2022	Bond Future			11.36797	65.87449	11.38771	65.77520		12.10		0.00	0	
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>35,93</b>	
R209	On	04/11/2021	Bond Future	9.50	Call			0.00000	0.00000	0,000	11.05		0.00	0	1,44
R209	On	04/11/2021	Bond Future	9.50	Put			6,666.10000	6.66610	6,570,600	11.05		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call			3.26000	0.00326	1,220	10.93		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			3,590.45000	3.59045	3,492,910	10.93		0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			56.63000	0.05663	37,770	11.52		0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			2,170.87000	2.17087	2,056,510	11.52		0.00	0	4,25
R209	On	04/11/2021	Bond Future	12.00	Call			7,083.44000	7.08344	7,178,870	15.83		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			0.07000	0.00007	0,000	15.83		0.00	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Call			7,882.50000	7.88250	7,977,990	16.11		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			0.01000	0.00001	0,000	16.11		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			7,929.03000	7.92903	8,024,520	16.12		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			0.01000	0.00001	0,000	16.12		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			7,975.51000	7.97551	8,071,000	16.14		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			0.01000	0.00001	0,000	16.14		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			348.50000	0.34850	309,840	12.15		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			1,032.19000	1.03219	898,030	12.15		0.00	0	15
R209	On	03/02/2022	Bond Future	11.03	Call			2,501.79000	2.50179	2,535,140	12.63		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,325.01000	1.32501	1,262,220	12.63		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			2,535.46000	2.53546	2,569,280	12.64		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,305.85000	1.30585	1,243,530	12.64		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			2,468.16000	2.46816	2,501,060	12.61		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,344.26000	1.34426	1,281,020	12.61		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			3,771.82000	3.77182	3,819,310	12.65		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,449.21000	1.44921	1,399,570	12.65		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			5,815.96000	5.81596	5,878,820	13.67		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			813.14000	0.81314	778,870	13.67		0.00	0	10,05
R209	On	05/05/2022	Bond Future	10.75	Call			1,722.84000	1.72284	1,746,980	11.77		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			3,058.80000	3.05880	2,985,810	11.77		0.00	0	10,05
R209	On	05/05/2022	Bond Future	11.43	Call			3,703.10000	3.70310	3,749,950	12.62		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,481.08000	1.48108	1,430,800	12.62		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			3,737.49000	3.73749	3,784,660	12.63		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 Intert
R209	On	05/05/2022	Bond Future	11.44	Put		1,465.15000	1.46515	1,415,190	12.63	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		260.07000	0.26007	263,000	10.69	0.00	0	7,5
R209	On	05/05/2022	Bond Future	9.75	Put		7,352.01000	7.35201	7,257,810	10.69	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,453.27000	1.45327	1,473,530	11.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,717.70000	4.71770	4,639,790	11.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,472.45000	1.47245	1,492,950	11.34	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,681.75000	4.68175	4,604,080	11.34	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,434.46000	1.43446	1,454,480	11.32	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,754.09000	4.75409	4,675,940	11.32	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,365.99000	2.36599	2,396,540	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		4,251.11000	4.25111	4,182,370	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,388.25000	2.38825	2,419,040	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		4,221.09000	4.22109	4,152,590	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,343.84000	2.34384	2,374,150	11.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,281.29000	4.28129	4,212,310	11.91	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>40,57</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>76,50</b>
R210	On	04/11/2021	Bond Future			211.73091	211.73091	211.60391	211.60391		0.00	0	1,2
R210	On	03/02/2022	Bond Future			214.16148	214.16148	214.03420	214.03420		0.00	0	1,3
R210	On	05/05/2022	Bond Future			213.88535	213.88535	213.75735	213.75735		0.00	0	10
R210	On	04/08/2022	Bond Future			216.57334	216.57334	216.44408	216.44408		0.00	0	
R210	On	03/11/2022	Bond Future			216.37558	216.37558	216.24350	216.24350		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,73</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>2,73</b>
R212	On	04/11/2021	Bond Future			175.90389	175.90389	175.80939	175.80939		263,855,835.00	1,500	2,60
<b>Total R212 Future</b>											<b>263,855,835.00</b>	<b>1,500</b>	<b>2,60</b>
<b>Total For R212</b>											<b>263,855,835.00</b>	<b>1,500</b>	<b>2,60</b>
R213	On	04/11/2021	Bond Future			9.90879	83.91234	9.93634	83.76673	9.56	0.00	0	7,0
R213	On	03/02/2022	Bond Future			10.12594	84.85472	10.15461	84.70797	9.58	0.00	0	16,4
R213	On	05/05/2022	Bond Future			10.33944	82.32361	10.36931	82.17539	9.37	0.00	0	
R213	On	04/08/2022	Bond Future			10.56319	83.29243	10.59440	83.14242	9.08	0.00	0	
R213	On	03/11/2022	Bond Future			10.79479	80.83338	10.82738	80.68175	9.30	0.00	0	
<b>Total R213 Future</b>											<b>0.00</b>	<b>0</b>	<b>23,5</b>
R213	On	04/11/2021	Bond Future	11.09	Call		5,809.47000	5.80947	5,954,780	11.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.34000	0.00034	0,040	11.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		5,857.42000	5.85742	6,002,750	11.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		0.31000	0.00031	0,030	11.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		5,905.35000	5.90535	6,050,700	11.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/11/2021	Bond Future	11.11	Put			0.29000	0.00029	0,030	11.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			171.52000	0.17152	176,030	8.63	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			5,523.07000	5.52307	5,380,830	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,417.57000	3.41757	3,501,570	10.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			836.70000	0.83670	773,950	10.40	0.00	0	2
R213	On	03/02/2022	Bond Future	8.63	Call			30.50000	0.03050	30,770	8.56	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			8,329.24000	8.32924	8,182,760	8.56	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			53.61000	0.05361	54,480	8.51	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,375.00000	7.37500	7,229,120	8.51	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			1,794.83000	1.79483	1,846,260	9.74	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,716.20000	1.71620	1,620,880	9.74	0.00	0	2
R213	On	03/02/2022	Bond Future	10.25	Call			2,017.85000	2.01785	2,074,730	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,532.04000	1.53204	1,442,170	9.81	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,163.45000	3.16345	3,243,230	10.29	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			926.84000	0.92684	859,870	10.29	0.00	0	4
R213	On	03/02/2022	Bond Future	9.98	Call			1,321.24000	1.32124	1,360,210	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,220.31000	2.22031	2,112,530	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,367.22000	1.36722	1,407,450	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,162.66000	2.16266	2,056,140	9.58	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,741.29000	1.74129	1,791,370	9.72	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,764.87000	1.76487	1,668,200	9.72	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			877.10000	0.87710	903,240	9.37	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,927.22000	2.92722	2,806,610	9.37	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,276.35000	1.27635	1,314,070	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,279.21000	2.27921	2,170,180	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,298.77000	1.29877	1,337,110	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,249.71000	2.24971	2,141,300	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			216.16000	0.21616	222,050	8.71	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			5,180.46000	5.18046	5,039,600	8.71	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			587.88000	0.58788	605,360	9.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,595.19000	3.59519	3,465,920	9.16	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put			1,708.09000	1.70809	1,632,880	9.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,066.13000	3.06613	3,139,640	9.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,690.18000	1.69018	1,615,470	9.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,004.85000	3.00485	3,077,380	9.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,725.93000	1.72593	1,650,240	9.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,035.55000	3.03555	3,108,560	9.73	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,213.80000	1.21380	1,248,920	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,689.06000	4.68906	4,574,170	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,230.30000	1.23030	1,265,800	8.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/08/2022	Bond Future	9.90	Put		4.65488000	4.65488	4,540,370	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,197.19000	1.19719	1,231,930	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,723.16000	4.72316	4,607,890	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		4,179.11000	4.17911	4,078,260	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,084.62000	2.08462	2,135,750	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		4,150.91000	4.15091	4,050,410	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,104.88000	2.10488	2,156,380	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		4,123.16000	4.12316	4,023,030	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,064.78000	2.06478	2,115,560	9.07	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>26,40</b>
R214	On	04/11/2021	Bond Future			10.98500	65.58760	10.99714	65.51903	13.01	0.00	0	4,54
R214	On	03/02/2022	Bond Future			11.17346	66.32420	11.18600	66.25527	13.08	22,483,903.80	339	19,04
R214	On	05/05/2022	Bond Future			11.35620	63.82690	11.36919	63.75729	12.94	0.00	0	44
R214	On	04/08/2022	Bond Future			11.54512	64.57487	11.55859	64.50455	12.59	0.00	0	
R214	On	03/11/2022	Bond Future			11.73613	62.13036	11.75010	62.05929	13.05	0.00	0	
<b>Total R214 Future</b>											<b>22,483,903.80</b>	<b>339</b>	<b>24,02</b>
R214	On	04/11/2021	Bond Future	12.46	Call		7,481.46000	7.48146	7,549,970	17.53	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.06000	0.00006	0,000	17.53	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,527.69000	7.52769	7,596,200	17.55	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.06000	0.00006	0,000	17.55	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,573.84000	7.57384	7,642,360	17.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.05000	0.00005	0,000	17.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,593.40000	2.59340	2,608,830	13.79	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,381.67000	1.38167	1,328,170	13.79	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,525.63000	2.52563	2,540,400	13.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,420.59000	1.42059	1,366,430	13.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,559.50000	2.55950	2,574,600	13.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,401.08000	1.40108	1,347,250	13.77	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,652.15000	1.65215	1,608,890	13.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		3,622.70000	3.62270	3,649,280	13.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,635.11000	1.63511	1,592,080	13.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		3,555.26000	3.55526	3,581,380	13.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,669.54000	1.66954	1,626,050	13.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		3,588.84000	3.58884	3,615,190	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,516.39000	1.51639	1,527,530	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,654.48000	4.65448	4,595,300	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,536.42000	1.53642	1,547,720	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,618.17000	4.61817	4,559,150	12.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Call			1,496.51000	1.49651	1,507,490	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,691.02000	4.69102	4,631,680	12.04	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,429.25000	4.42925	4,375,720	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,309.33000	2.30933	2,327,030	12.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			4,397.84000	4.39784	4,344,470	12.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,331.91000	2.33191	2,349,780	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			4,366.85000	4.36685	4,313,650	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,287.11000	2.28711	2,304,650	12.69	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>22,483,903.80</b>	<b>339</b>	<b>24,02</b>	
<b>Total for Bond</b>											<b>1,669,850,235.74</b>	<b>17,231</b>	<b>1,603,36</b>	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>		
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES26A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>		
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>		
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES33A Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>		
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>		
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>		
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 04/11/2021 GOVI			784.74400	784.74400	783.35700	783.35700				7,847,440.00	1	4
GOVI On 03/02/2022 GOVI			793.54700	793.54700	792.15900	792.15900				261,870,510.00	33	9;
GOVI On 05/05/2022 GOVI			802.89900	802.89900	801.50000	801.50000				0.00	0	
GOVI On 04/08/2022 GOVI			812.68900	812.68900	811.27800	811.27800				0.00	0	
GOVI On 03/11/2022 GOVI			822.79500	822.79500	821.36900	821.36900				0.00	0	
<b>Total GOVI Future</b>										<b>269,717,950.00</b>	<b>34</b>	<b>1,02</b>
GOVI On 04/11/2021 GOVI	728.40	Call			549,570.00000	54.95700	563,440,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			549,470.00000	54.94700	563,340,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			549,370.00000	54.93700	563,240,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			0.00000	0.00000	7,870,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			6,010.00000	0.60100	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			0.00000	0.00000	8,070,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			5,810.00000	0.58100	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			0.00000	0.00000	7,970,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			5,910.00000	0.59100	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			132,500.00000	13.25000	146,490,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			132,700.00000	13.27000	146,690,000			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			132,600.00000	13.26000	146,590,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.27	Put		79,920.00000	7.99200	65,810,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		80,020.00000	8.00200	65,910,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		79,820.00000	7.98200	65,710,000		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		9,490.00000	0.94900	23,750,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		9,390.00000	0.93900	23,650,000		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		9,590.00000	0.95900	23,850,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>269,717,950.00</b>	<b>34</b>	<b>1,02</b>
<b>Total for GOVI</b>											<b>269,717,950.00</b>	<b>34</b>	<b>1,02</b>
AL37	On	04/11/2021	Index Future			792.44000	792.44000	790.05900	790.05900		0.00	0	
AL37	On	03/02/2022	Index Future			801.33000	801.33000	798.93700	798.93700		0.00	0	
AL37	On	05/05/2022	Index Future			810.77300	810.77300	808.35800	808.35800		0.00	0	
AL37	On	04/08/2022	Index Future			820.66000	820.66000	818.21900	818.21900		0.00	0	
AL37	On	03/11/2022	Index Future			830.86500	830.86500	828.39600	828.39600		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/11/2021	Index Future			897.98400	897.98400	896.11200	896.11200		0.00	0	
AL7T	On	03/02/2022	Index Future			908.05800	908.05800	906.18200	906.18200		0.00	0	
AL7T	On	05/05/2022	Index Future			918.75900	918.75900	916.86800	916.86800		0.00	0	
AL7T	On	04/08/2022	Index Future			929.96200	929.96200	928.05300	928.05300		0.00	0	
AL7T	On	03/11/2022	Index Future			941.52600	941.52600	939.59600	939.59600		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/11/2021	Index Future			794.82200	794.82200	793.41000	793.41000		0.00	0	1'
ALBI	On	03/02/2022	Index Future			803.73900	803.73900	802.32500	802.32500		0.00	0	1:
ALBI	On	05/05/2022	Index Future			813.21000	813.21000	811.78600	811.78600		0.00	0	:
ALBI	On	04/08/2022	Index Future			823.12600	823.12600	821.68900	821.68900		0.00	0	
ALBI	On	03/11/2022	Index Future			833.36200	833.36200	831.91000	831.91000		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>28</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>28</b>
IGOV	On	04/11/2021	Index Future			296.91000	296.91000	296.53500	296.53500		5,938,200.00	2	:
IGOV	On	03/02/2022	Index Future			300.31500	300.31500	299.94100	299.94100		6,006,300.00	2	4:
IGOV	On	05/05/2022	Index Future			303.92700	303.92700	303.55100	303.55100		0.00	0	.

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/08/2022 Index Future			307.70500	307.70500	307.32600	307.32600				0.00	0	
IGOV On 03/11/2022 Index Future			311.60200	311.60200	311.21900	311.21900				0.00	0	
<b>Total IGOV Future</b>										<b>11,944,500.00</b>	<b>4</b>	<b>53</b>
<b>Total For IGOV</b>										<b>11,944,500.00</b>	<b>4</b>	<b>53</b>
<b>Total for Index</b>										<b>11,944,500.00</b>	<b>4</b>	<b>81</b>
JIBAR F On 17/11/2021 Jibar Future			3.73500	96.26500	3.74500	96.25500				0.00	0	50,000
JIBAR F On 15/12/2021 Jibar Future			3.96500	96.03500	4.02500	95.97500				0.00	0	
JIBAR F On 19/01/2022 Jibar Future			4.06000	95.94000	4.13000	95.87000				0.00	0	
JIBAR F On 16/02/2022 Jibar Future			4.26000	95.74000	4.34000	95.66000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.33500	95.66500	4.48500	95.51500				0.00	0	
JIBAR F On 20/04/2022 Jibar Future			4.60000	95.40000	4.68000	95.32000				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.92000	95.08000	5.00000	95.00000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.34500	94.65500	5.42500	94.57500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.84500	94.15500	5.87500	94.12500				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			6.17000	93.83000	6.19000	93.81000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.58500	93.41500	6.58500	93.41500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.90500	93.09500	6.90500	93.09500				0.00	0	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>0</b>	<b>50,140</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>50,140</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>50,140</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total for Derivatives :</b>										<b>1,951,512,685.74</b>	<b>17,269</b>	<b>1,655,390</b>
ABCPI3 On 07/12/2023 Spot Bond			2.36000	320.73973	2.36000	320.60863				0.00	0	10,000,000
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.63697				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.88259				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.13821	9.65000	103.11165				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2031 Spot Bond			11.23500	89.45380	11.23500	91.99880				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.91157				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.62902				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.29303				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.94896				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.68675				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.40432				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.62469				0.00	400,000,000	1,200,000,000
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,200,000,000</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>400,000,000</b>	<b>1,200,000,000</b>
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.07666				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.86107				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.22470				0.00	0	
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.41656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.50317				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.44164				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.97293				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.69342				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.25435				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.24401				0.00	2,700,000,000	1,550,000,000
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>2,700,000,000</b>	<b>1,550,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>2,700,000,000</b>	<b>1,550,000,000</b>
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.78099				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.96735				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.46956				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.02454				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.69854				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.09247				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	100.90577				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.18817				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	100.17676				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	100.18163				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	100.18517				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.43127				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	100.79252				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.83175				0.00	0	
<b>Total ABFN48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN48</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.50921				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.33618				0.00	0	
<b>Total ABFN50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN50</b>										<b>0.00</b>	<b>0</b>	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.44234				0.00	0	300,000.00
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.21540				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	103.17539				0.00	0	1,000,000,00
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.69505				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	100.76076				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	102.26131				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			7.27000	7.27000	7.27000	143.78803				0.00	0	
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.06571	100.00000	25.99843				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	153.16502			68,880,000,000.00		24,000,000	12,000,00
<b>Total ABN61 SPOT</b>									<b>68,880,000,000.00</b>		<b>24,000,000</b>	<b>12,000,00</b>
<b>Total For ABN61</b>									<b>68,880,000,000.00</b>		<b>24,000,000</b>	<b>12,000,00</b>
ABN62 On 31/03/2028 Spot Bond			3.71500	3.71500	3.71500	201.99297			0.00		0	
<b>Total ABN62 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ABN62</b>									<b>0.00</b>		<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	229.09197			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			7.07500	7.07500	7.07500	102.05605			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			8.02500	8.02500	8.02500	113.92596			0.00		0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.23500	106.74574	5.23500	106.73076			0.00	0	
<b>Total ABS13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>									<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.60500	108.64521	5.60500	108.62890			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			7.41000	115.05076	7.41000	115.02802		15,116,400,000,000.00	2,040,000,000	2,040,000,000	
<b>Total ABS16 SPOT</b>								<b>15,116,400,000,000.00</b>	<b>2,040,000,000</b>	<b>2,040,000,000</b>	
<b>Total For ABS16</b>								<b>15,116,400,000,000.00</b>	<b>2,040,000,000</b>	<b>2,040,000,000</b>	
ABS17 On 11/11/2027 Spot Bond			8.29000	115.87088	8.29000	115.84531			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			6.04500	107.61444	6.04500	107.59675			0.00	0	
<b>Total ABS18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>									<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			8.57000	102.02519	8.57000	102.00154			0.00	0	
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.53420	100.00000	11.50839			0.00	0	
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			1.68000	325.05460	1.68000	324.92770			0.00	0	
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			1.15500	175.48903	1.15500	175.42297			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			10.90000	10.90000	10.90000	103.27101			0.00	0	
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65232			0.00	0	
<b>Total ACL097 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.63226				0.00	0	
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.61047				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.32515				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.63054				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.63054				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.64764				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.64764				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	162.36697				0.00	0	
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	
ACL204 On 14/02/2023 Spot Bond					0.00000	165.13649				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.59842				0.00	0	
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.63667				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.09972				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.15558				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.24308				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.62085				0.00	5,160,000,000	2,580,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>5,160,000,000</b>	<b>2,580,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>5,160,000,000</b>	<b>2,580,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	100.92273				0.00	40,000,000,000	20,000,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>20,000,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.79638				0.00	600,000,000	700,000,000
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>700,000,000</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>600,000,000</b>	<b>700,000,000</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	104.80962				0.00	1,800,000,000	1,100,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,100,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>1,100,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	103.93387				0.00	4,200,000,000	2,400,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>2,400,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>4,200,000,000</b>	<b>2,400,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	103.69140				0.00	0	1,300,000,000
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>1,300,000,000</b>
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.13122				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	100.13594				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			8.32500	98.05074	8.32500	98.70613				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	100.14321				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.16742				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.19759				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	100.11418				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	100.96852				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2023 Spot Bond			6.76500	107.01118	6.76500	106.99183				0.00	0	70,000,00
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</b>
AHF5A On 21/08/2023 Spot Bond					0.00000	100.90640				0.00	0	
<b>Total AHF5A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A4</b>										<b>0.00</b>	<b>0</b>	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.02176				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.09273				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.91877				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.12339				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.47869				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	101.02168				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.09263				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.58874				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.11664				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	100.95071				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.05716				0.00	0	200,000,0€
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.03055				0.00	0	200,000,0€
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
AHF7C On 21/08/2025 Spot Bond					0.00000	101.12810				0.00	0	100,000,0€
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.09441				0.00	0	200,000,0€
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
AHF7D On 21/08/2025 Spot Bond					0.00000	101.73033				0.00	0	100,000,0€
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0€</b>
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.64185				0.00	0	200,000,0€
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	<b>200,000,0€</b>
AIR02 On 30/04/2023 Spot Bond			7.84500	105.28479	7.84500	105.26266				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.26500	106.05983	8.26500	106.03649			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			11.91500	93.98663	11.91500	93.95708			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			5.74000	180.71009	5.74000	180.61987			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	100.88733			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	100.48497			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	100.02970			0.00	0	321,600,00
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>321,600,00</b>
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>	<b>321,600,00</b>
APF10 On 11/09/2022 Spot Bond					0.00000	100.69100			0.00	0	
<b>Total APF10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.57641			0.00	0	1,400,000,00
<b>Total APF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
<b>Total For APF14</b>									<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
APF15 On 24/02/2023 Spot Bond					0.00000	101.16339			0.00	0	
<b>Total APF15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>									<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.48668			0.00	0	400,000,00
<b>Total APF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For APF16</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
APF17 On 21/01/2022 Spot Bond					0.00000	100.09835			0.00	0	
<b>Total APF17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For APF17</b>									<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.85000	244.45883	4.85000	244.34254			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03: On 07/12/2033 Spot Bond			4.86500	221.40976	4.86500	221.30437				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			2.13000	175.04614	2.13000	174.97563				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			2.17500	175.02576	2.17500	174.95503				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			4.58500	192.14390	4.58500	192.05375				0.00	0	
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.69991				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.44793				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.04500	109.34141	5.04500	109.28891				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.54717				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	100.55542				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.60843				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.62439				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	100.87157				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.69791				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.54770				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.11941				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.09047				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.01821				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.72506				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.47839				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.59239				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.95271				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	106.95296				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.04500	5.04500	5.04500	97.69719				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.56099				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.64057				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.24177				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.84698				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.15500	107.83443	5.15500	107.78235				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.60240				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.54712				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58037				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.57727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.57727				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.91210				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.69276				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.56618				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.58728				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.97105				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.65437				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.65437				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.18819				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.57121				0.00	200,000,000	100,000,000
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For ASN388</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
ASN388 On 20/11/2022 Spot Bond					0.00000	100.97530				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39( On 17/12/2025 Spot Bond					0.00000	100.61370				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40( On 20/12/2024 Spot Bond					0.00000	100.56719				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 20/12/2024 Spot Bond					0.00000	100.66761				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41( On 05/12/2021 Spot Bond					0.00000	100.76917				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond					0.00000	104.14511				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 22/06/2023 Spot Bond					0.00000	100.50365				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	100.51969				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	100.69872				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	101.34773				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	104.25460				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	100.12955				0.00	0	
<b>Total ASN460 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 ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.13078				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.17280				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.68596				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.97492				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.97013				0.00	0	
<b>Total ASN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN472</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.56948				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	100.85315				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	112.95894				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.64419				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.56753				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.58762				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.58762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.55290				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.72000	100.28694	9.72000	100.26093				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			8.90000	99.94213	8.90000	99.91835				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.45000	98.56295	9.45000	98.53809				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.45000	98.56295	9.45000	98.53809				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.17554	9.10000	102.15083				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.63533	11.05000	102.60534				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.62357	11.00000	102.59371				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	102.50587	10.50000	102.47737				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	102.50587	10.50000	102.47737				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.40179				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	99.91360				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.40509				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.52942	10.60000	102.50065				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.67315	10.47000	102.47038				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.51765	10.55000	102.48901				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	99.88339				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	100.03080				0.00	0	400,000,00
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
ASN56: On 04/09/2024 Spot Bond					0.00000	100.81504				0.00	0	
<b>Total ASN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN569</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.66000				0.00	0	
<b>Total ASN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN575</b>										<b>0.00</b>	<b>0</b>	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.54715				0.00	0	
<b>Total ASN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN579</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.59416				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	101.28070				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.15932				0.00	0	
<b>Total ASN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN585</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.81657				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.55369				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.15847	9.22000	102.13328				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	100.23699				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	100.18864				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	100.01771				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	100.02905				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.12366				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.91514				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.89335				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.56699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.78075				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.59601				0.00	0	
<b>Total ASN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN614</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.30936				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.56769				0.00	0	
<b>Total ASN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN619</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.56376				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.86233				0.00	0	
<b>Total ASN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN626</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.15922				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	100.37871				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.65763				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.72354				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	100.93593				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 06/05/2024 Spot Bond					0.00000	99.85201				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	100.78673				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.29250				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 27/10/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN652</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.19237				0.00	0	
<b>Total ASN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN656</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.51524				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 12/11/2021 Spot Bond					0.00000	100.94404				0.00	0	
<b>Total ASN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN659</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.95233				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.94623				0.00	0	
<b>Total ASN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN662</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.96301				0.00	0	
<b>Total ASN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN663</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.95445				0.00	0	
<b>Total ASN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN664</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.99177				0.00	0	
<b>Total ASN665 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 ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.89322				0.00	0	
<b>Total ASN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN666</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.20007				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.90616				0.00	0	
<b>Total ASN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN668</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.38870				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.82904				0.00	0	
<b>Total ASN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN670</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.46818				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.80314				0.00	0	
<b>Total ASN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN680</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.69248				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.72254				0.00	0	
<b>Total ASN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN682</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.24194				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	100.99528				0.00	0	
<b>Total ASN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN684</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.49660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.97141				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.89958				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	100.35451				0.00	0	30,000,000.00
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
ASN69: On 31/01/2030 Spot Bond					0.00000	99.89387				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.23933				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.70978				0.00	0	
<b>Total ASN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN702</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.52795				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.40438				0.00	0	
<b>Total ASN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN708</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.38599				0.00	0	
<b>Total ASN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN712</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.83451				0.00	0	
<b>Total ASN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN713</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.63675				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN711 On 31/03/2032 Spot Bond					0.00000	100.56019				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>	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.61717				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>	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.33722				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>	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.37677				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>	
ASN719 On 30/12/2021 Spot Bond					0.00000	100.30561				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>	
ASN720 On 12/06/2024 Spot Bond					0.00000	100.26306				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>	
ASN722 On 15/10/2022 Spot Bond					0.00000	100.18430				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>	
ASN723 On 20/01/2022 Spot Bond					0.00000	100.09748				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>	
ASN724 On 19/01/2022 Spot Bond					0.00000	100.11031				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>	
BAW21 On 24/03/2022 Spot Bond			4.08900	102.95209	4.08900	102.94074			4,906,800,000,000.00	1,200,000,000	300,000,000	
<b>Total BAW21 SPOT</b>									<b>4,906,800,000,000.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>	
<b>Total For BAW21</b>									<b>4,906,800,000,000.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.86946	9.30000	100.84469			0.00	0		
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>		
BAW22 On 07/12/2022 Spot Bond					0.00000	101.88453			0.00	0		
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.01891				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.98608				0.00	0	
<b>Total BAW29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW29</b>										<b>0.00</b>	<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.75625				0.00	3,600,000,000	900,000,000
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>900,000,000</b>
<b>Total For BAW30</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>900,000,000</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.37831				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			7.05000	98.62930	7.05000	98.61053				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.31604				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	101.01745				0.00	0	
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.65945				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	101.51495				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.61184				0.00	0	200,000,000
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BAYA67 On 31/03/2023 Spot Bond			8.96500	8.96500	8.96500	103.73541				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			11.51000	11.51000	11.51000	103.15582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.55957				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>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	98.53449				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>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.53951				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>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.53973				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>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.54800				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.82871				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>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.63013				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.62297				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.64841				0.00	0	600,000,00
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.62950				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.64768				0.00	0	400,000,00
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</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
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.61101				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.64750				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.61190				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.64781				0.00	0	200,000,00
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.62962				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.78570				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	100.62969				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.59373				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.61155				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.59334				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	100.73845				0.00	0	400,000,00
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.94518				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.75693				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.73923				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.95782				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	100.77574				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	100.73879				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			8.45500	8.45500	8.45500	98.55235				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	99.84809				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.37985				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	100.79962				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	101.20677				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.78442				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.47090				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.16091				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.75500	105.03800	7.75500	105.01593				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.08515				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	99.91621				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.68777				0.00	0	
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.30894				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.15027				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.88508				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.89020				0.00	1,600,000,000	800,000,000
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	103.88420				0.00	0	200,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID08 On 30/06/2022 Spot Bond					0.00000	101.34722				0.00	0	500,000,00
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BID09 On 15/11/2021 Spot Bond					0.00000	101.00735				0.00	2,000,000,000	500,000,00
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,00</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,00</b>
BID10 On 15/11/2023 Spot Bond					0.00000	101.51017				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			6.50500	110.17214	6.50500	110.15298				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	100.68034				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.24530				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	100.05560				0.00	700,000,000	700,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>700,000,000</b>	<b>700,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.04134				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.96635				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.26806				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	99.54400				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	97.45700				0.00	0	
<b>Total BNPP05 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 BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 03/01/2025 Spot Bond					0.00000	66.73100				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	53.01900				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.72392				0.00	0	
<b>Total BNPP10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP10</b>										<b>0.00</b>	<b>0</b>	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.85541				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	100.37577				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	100.05039				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.94474				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.69549				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.13708				0.00	0	500,000,00
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.14177				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.90110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.31311				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2021 Spot Bond					0.00000	99.91299				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.90862				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.90483				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.88740				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.95253				0.00	0	
<b>Total BPPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF32</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.28474				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.44546				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.55252				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>	
CCT01 On 23/06/2023 Spot Bond			8.03000	111.23462	8.03000	111.21069				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			8.26000	112.12682	8.26000	112.10203				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			8.86000	107.89943	8.86000	107.87359				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			10.22000	10.22000	10.22000	102.62436				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.85031				0.00	0	200,000,00
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	101.63569				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.22014				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.30675				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.04167				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.04421				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	108.11184	4.77000	105.50700				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	102.03500				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.28759				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 20/03/2024 Spot Bond			7.53500	107.58729	7.53500	107.56531				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>	
CLN36 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>	
CLN36 On 20/03/2024 Spot Bond			8.70700	110.40090	8.70700	113.30100				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.75883				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>	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.01586				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.38262				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.19967	10.98000	100.17008				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.64254	6.50000	111.28800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.59237				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.16860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.15876				0.00	0	
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			2.10000	175.05973	2.10000	174.98936				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.57000	140.97950	5.57000	140.90985				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			6.01000	139.09463	6.01000	139.02429				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	101.16254				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.99893				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.00115				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.96500	102.36641	6.96500	102.34737				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	100.89021				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.55756				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46( On 28/03/2022 Spot Bond					0.00000	100.66518				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>	
CLN47( On 19/11/2022 Spot Bond					0.00000	101.28641				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>	
CLN47( On 29/11/2021 Spot Bond			100.00000	96.25151	100.00000	96.00967				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
CLN48( 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>	
CLN48( On 02/12/2021 Spot Bond					0.00000	100.96454				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 02/12/2021 Spot Bond			6.46000	104.18462	6.46000	104.16631				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN48( On 28/07/2022 Spot Bond			6.76500	103.98447	6.76500	103.96567				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>	
CLN49( On 28/03/2022 Spot Bond					0.00000	100.66127				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>	
CLN49( On 20/06/2022 Spot Bond					0.00000	100.69187				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>	
CLN49( On 29/08/2022 Spot Bond					0.00000	100.98330				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>	
CLN49( On 04/09/2024 Spot Bond			7.16500	108.85592	7.16500	108.83476				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>	
CLN49( On 04/09/2024 Spot Bond					0.00000	102.72032				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 Interest
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.27100				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	100.28604				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	99.73863				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	100.50879				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	100.86678				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	100.62622				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	96.58002				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	101.16127	9.96000	101.13411				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	99.94664	10.01000	99.91997				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	101.08556				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	103.12207	9.60000	98.43136				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	100.69706				0.00	0	

Contract Details	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	100.93690				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.22495	9.20000	101.19980				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.69474				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.36917				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.27287				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.29249				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.02597				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.69706				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.64268				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	100.15068				0.00	0	200,000.00
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>200,000.00</b>
CLN534 On 18/07/2025 Spot Bond			9.68000	104.89187	9.68000	104.86492				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.15131				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.02879				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.17204				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	142.05200				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	100.92804				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	101.18582				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			9.15000	105.15351	9.15000	105.12795				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN547 On 29/03/2025 Spot Bond			9.20000	103.29561	9.20000	103.26994				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			9.29000	107.53353	9.29000	107.50700				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	305.52881				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.19998				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.17992				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.03241				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.19024				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	118.58100				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	101.24751				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	104.55195	10.19000	104.53074				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			9.15000	108.00614	9.15000	107.97988				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	101.24125				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	100.94180				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.52262				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	100.82343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.17386				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 12/11/2025 Spot Bond			9.38000	106.55462	9.38000	106.52808				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.24223				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.18017				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.67145				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.70279				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.14440				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.38805				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.22080				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.87270				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.77556				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.13125				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.83456				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	102.92913				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	100.75706				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	100.62288				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.58747				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.58459				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.38798				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 05/12/2026 Spot Bond			3.99000	144.04797	3.99000	116.53834				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.01496				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.45803				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.01496				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.86975				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.36623				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	100.69051				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	100.58747				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.58747				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 18/06/2024 Spot Bond					0.00000	100.58747				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 04/06/2023 Spot Bond					0.00000	100.60200				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			8.74500	8.74500	8.74500	101.94923				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 05/08/2024 Spot Bond					0.00000	101.18467				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 12/08/2022 Spot Bond					0.00000	101.11775				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 14/04/2026 Spot Bond					0.00000	101.72148				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 17/01/2024 Spot Bond					0.00000	100.15017				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 22/08/2024 Spot Bond					0.00000	101.01273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	99.95023	9.32000	99.92536				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.02749				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.53665				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.78838				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.97732				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.85785				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.43218				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.03355				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.11638				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.82990				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.98635				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	99.98648				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.06496				0.00	0	
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.02932				0.00	0	
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 25/01/2023 Spot Bond			6.74500	104.94852	6.74500	104.92960				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.24525				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.67008				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			12.23500	62.51586	12.23500	83.14106				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.05198				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			9.85000	100.69035	9.85000	100.66405				0.00	0	
<b>Total CLN630 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 CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.23961				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 21/11/2022 Spot Bond					0.00000	101.01709				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.32758				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.30325				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.12567				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	100.96840				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.23396				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.26860				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.34688				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	100.13268				0.00	0	400,000,00
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
CLN64 On 21/11/2024 Spot Bond					0.00000	100.97372				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	100.57637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.97060				0.00	0	
<b>Total CLN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN646</b>										<b>0.00</b>	<b>0</b>	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.57737				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.39597				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.89619				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.23396				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.98904				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.23396				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.71785				0.00	0	
<b>Total CLN656 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN656</b>										<b>0.00</b>	<b>0</b>	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.30679				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	101.24081				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>	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.92100				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	98.88200				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	114.59300				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	136.82400				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	101.25462				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	100.43794				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	101.48232				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	106.43942				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	102.20239				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	101.00507				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.36569				0.00	0	
<b>Total CLN671 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 CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.74170				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 31/01/2025 Spot Bond			4.25785	146.78239	4.25785	119.23136				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 31/01/2025 Spot Bond			4.25785	146.78239	4.25785	119.23213				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.39391				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.46915				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.57647				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 28/02/2023 Spot Bond					0.00000	101.26322				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.41837				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.72710				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.55115				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.56680				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.47039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.67413				0.00	0	
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.67390				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.59113				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.50756				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.59125				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.50127				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.49260				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.94323				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.90858				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	100.79886				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	101.05825				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.54448				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>	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.65714				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	86.06929				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	101.50676				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	100.67308				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.57729				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	82.49701				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.74390				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	100.59506				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.02413				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58120				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58120				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58120				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.52071				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	100.60721				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.50284				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.82999				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	100.76370				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.55095				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.53333				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.53333				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.53333				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.54310				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54310				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.54310				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.09063				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.14711				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.79730				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.61919				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.34622				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.77957				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.65775				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.68781				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.29500				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>	

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 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.38196				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.21513				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.54369				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	99.91587				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	99.89302				0.00	0	
<b>Total CLN744 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN744</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.18203				0.00	0	
<b>Total CLN745 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN745</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.10180				0.00	0	
<b>Total CLN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN746</b>										<b>0.00</b>	<b>0</b>	
CLN74 On 21/12/2021 Spot Bond					0.00000	100.59120				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	99.89658				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	100.66710				0.00	0	
<b>Total CLN750 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN750</b>										<b>0.00</b>	<b>0</b>	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.38067				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.75280				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/01/2030 Spot Bond					0.00000	99.32859				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN75: On 20/06/2026 Spot Bond					0.00000	100.98735				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 20/06/2026 Spot Bond					0.00000	100.95780				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 22/04/2026 Spot Bond					0.00000	100.13003				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76: On 12/02/2025 Spot Bond					0.00000	101.26683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.04173				0.00	0	
<b>Total CLN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN764</b>										<b>0.00</b>	<b>0</b>	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.06328				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.75280				0.00	0	
<b>Total CLN766 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN766</b>										<b>0.00</b>	<b>0</b>	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN767</b>										<b>0.00</b>	<b>0</b>	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.59724				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	100.52321				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			7.01500	7.01500	7.01500	99.45547				0.00	0	
<b>Total CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.12058				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.42703				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	100.29538				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	99.89244				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			756,000,000,000.00	7,560,000,000	7,560,000,000
<b>Total CLN775 SPOT</b>									<b>6,000,000,000,000.00</b>	<b>7,560,000,000</b>	<b>7,560,000,000</b>
<b>Total For CLN775</b>									<b>6,000,000,000,000.00</b>	<b>7,560,000,000</b>	<b>7,560,000,000</b>
CLN81 On 18/04/2028 Spot Bond			8.45500	98.57478	8.45500	98.55235			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			8.06500	110.92902	8.06500	110.90506			0.00	0	13,000,000,000
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>
COJ08 On 22/06/2026 Spot Bond			10.40000	107.78890	10.40000	107.75904			0.00	0	
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			7.05500	111.25060	7.05500	111.22952			0.00	0	50,200,000,000
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>50,200,000,000</b>
COT01 On 03/04/2023 Spot Bond			7.60000	102.62759	7.60000	102.60656			0.00	0	
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			12.21000	91.90242	12.21000	91.87249			0.00	0	100,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.80000	97.51439	10.80000	97.48637			0.00	0	75,000,000,000
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>75,000,000,000</b>
CPV01 On 30/06/2029 Spot Bond			9.96500	9.96500	9.96500	107.01758			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	101.14720			0.00	0	
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.96501			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	100.77371			0.00	0	
<b>Total DNG103 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 DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.39182				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.95249				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.02328				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			9.55000	9.55000	9.55000	106.87666				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.40543				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.03063				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			7.03500	105.37237	7.03500	105.35258				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	42.03456	100.00000	41.94203				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	42.03456	100.00000	41.94203				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			7.54500	106.31356	7.54500	106.29218				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84242	9.69000	101.81625				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84242	9.69000	101.81625				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			12.09000	92.43459	12.09000	92.40511				0.00	0	
<b>Total DV29 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 DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91922	10.10000	101.89194				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91922	10.10000	101.89194				0.00	0	
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.87574				0.00	0	
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.36027				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>	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.63762				0.00	0	7,718,900,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,718,900,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>7,718,900,00</b>
DVF22C On 24/10/2022 Spot Bond					0.00000	100.16068				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.79480				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.19438				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	96.10278				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.88706				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	98.93565				0.00	0	1,200,000,00
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.22759				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.92424				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.66604				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.91942				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.42346				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.15470				0.00	0	
<b>Total DVFB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB31</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.63500	102.70278	5.63500	102.68725				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			7.07500	107.38719	7.07500	107.36656				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.11000	109.99934	5.11000	109.94608				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.04500	97.07610	5.04500	97.02950				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	137.38595	2.25000	137.33023				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.89500	147.03939	3.89500	146.97327				0.00	0	6,000,000.00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>6,000,000.00</b>
EL29 On 19/11/2029 Spot Bond			3.86700	135.24813	3.86700	135.18743				0.00	0	
<b>Total EL29 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 EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.91000	130.83661	3.91000	130.77775				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.80000	113.43103	4.80000	113.37721				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			5.01500	99.22457	5.01500	99.17702				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.38595	2.25000	137.33023				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	164.93904				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	162.29875				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	125.57424				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	124.56612				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	122.66386				0.00	0	
<b>Total ELN009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN009</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.96973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total 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	115.18956				0.00	0	
<b>Total ELN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN011</b>										<b>0.00</b>	<b>0</b>	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.33312				0.00	0	
<b>Total ELN013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN013</b>										<b>0.00</b>	<b>0</b>	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.18314				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.88500	100.17373	9.88500	100.14747				0.00	0	18,100,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000.00</b>
EMM04 On 16/05/2028 Spot Bond			9.15500	9.15500	9.15500	97.38444				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			11.85500	11.85500	11.85500	96.79149				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			9.95000	9.95000	9.95000	104.00530				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			9.95000	9.95000	9.95000	104.41321				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			11.89500	11.89500	11.89500	77.79890				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			11.07000	11.07000	11.07000	102.51065				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			11.89500	11.89500	11.89500	97.08995				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.80399				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.73389				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	100.67280				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	100.65511				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.13472				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	100.88056				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	100.92805				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	100.78145				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.15680				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.64910				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.78417				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	100.80619				0.00	0	
<b>Total EQT003 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 EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.13566				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.74802				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.91468				0.00	0	
<b>Total EQT006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT006</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.52245				0.00	0	
<b>Total EQT007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT007</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.28267				0.00	0	
<b>Total EQT008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT008</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.06569				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	101.01716				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.14327				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.02685				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.07534				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.00168				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.97836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.12383				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.39500	106.80080	6.39500	106.78253				0.00	0	40,000,000,00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	102.55105	10.00000	102.52386				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			8.95000	96.59991	8.95000	96.57667				0.00	0	2,546,617,10
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,546,617,10</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,546,617,10</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.55151	7.85000	100.53024				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			11.53000	75.14645	11.54500	75.04537				0.00	0	15,249,567,00
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,249,567,00</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>15,249,567,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	100.87842	7.50000	100.85790				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			12.03000	73.40310	12.04000	73.32104				0.00	0	7,465,243,10
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,465,243,10</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>7,465,243,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.06863	8.50000	100.04575				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	100.71641				0.00	0	
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.57066				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.60238				0.00	0	
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.04748				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.01245				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.06038				0.00	0	
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.10950				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.97153				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.41355				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	100.93226				0.00	3,600,000,000	1,800,000,000
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
<b>Total For FIFC36</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.86767				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	99.85796				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.92721				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.54386				0.00	2,880,000,000	1,440,000,000
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>2,880,000,000</b>	<b>1,440,000,000</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>2,880,000,000</b>	<b>1,440,000,000</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	103.76650				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.36052				0.00	0	1,000,000,000
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	104.74902				0.00	0	300,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.35648				0.00	6,273,700,000	3,200,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>6,273,700,000</b>	<b>3,200,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>6,273,700,000</b>	<b>3,200,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.40447				0.00	8,600,000,000	4,300,000,000
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>8,600,000,000</b>	<b>4,300,000,000</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>8,600,000,000</b>	<b>4,300,000,000</b>
FRB27 On 03/06/2026 Spot Bond			9.65000	106.04159	9.65000	106.01429				0.00	0	
<b>Total FRB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB27</b>										<b>0.00</b>	<b>0</b>	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.79622				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.56172				0.00	3,600,000,000	2,600,000,000
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>2,600,000,000</b>
<b>Total For FRB29</b>										<b>0.00</b>	<b>3,600,000,000</b>	<b>2,600,000,000</b>
FRB30 On 19/04/2026 Spot Bond			8.45000	99.11707	8.45000	99.09453				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			1.56000	175.30479	1.56000	175.23687				0.00	0	
<b>Total FRBI22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>										<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			2.14000	322.12756	2.14000	321.99781				0.00	0	10,000,000

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 FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	153.09353				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			3.70500	202.20066	3.70500	202.11057				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			4.15500	4.15500	4.15500	107.35171				0.00	0	
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	219.53703				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			5.26000	92.27418	5.26000	92.22920				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			5.26500	93.65174	5.26500	93.60623				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			7.12000	7.12000	7.12000	81.25690				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			7.19000	7.19000	7.19000	80.42335				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC169 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	147.11364				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.16967				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.21000	175.00990	2.21000	174.93903				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			3.07000	174.62129	3.07000	174.54650				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.46241				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.68143				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.74417				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.02679				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	99.97008				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.28987				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	100.97733				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.65769				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.88568				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 Interest
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.59457				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.61335				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.88122				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.57429				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.31823				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.12931				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.14899				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.88449				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.56095				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.52714				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.08291				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	101.51011				0.00	0	

Contract Details	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	100.86572				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.50565				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.56220				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309: On 20/12/2024 Spot Bond					0.00000	100.64553				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310: On 20/06/2024 Spot Bond					0.00000	100.70781				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.92830				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.71456				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316: On 31/07/2034 Spot Bond					0.00000	99.96949				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317: On 20/12/2024 Spot Bond					0.00000	100.63750				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318: On 20/12/2026 Spot Bond					0.00000	100.70759				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319: On 20/12/2024 Spot Bond					0.00000	100.86051				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
FRC32 On 20/06/2026 Spot Bond					0.00000	100.65237				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.34124				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.47546				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.37682				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.90030				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.18781				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.17726				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.45775				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.15664				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.21259				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.47156				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.83600				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	100.57159				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	100.19022				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.75954				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.22789				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	100.14687				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	100.04932				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	100.05132				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	100.97430				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	102.02519				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	100.05033				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	100.05027				0.00	0	

Contract Details	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	100.07072				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	100.06810				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	100.00294				0.00	0	
<b>Total FRC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC358</b>										<b>0.00</b>	<b>0</b>	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.57699				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	100.15470				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	99.96874				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.41472				0.00	0	
<b>Total FRC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC362</b>										<b>0.00</b>	<b>0</b>	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.27149				0.00	0	
<b>Total FRC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC363</b>										<b>0.00</b>	<b>0</b>	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.39172				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.67989				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.94598				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	101.04567				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	101.62911				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	101.63394				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	100.03329				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	100.03313				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.67834				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.49743				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	100.83793				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	100.83319				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	100.58418				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	100.59201				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	100.40492				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>	
FRC66 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	174.64674				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	174.67411				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	174.66955				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			4.54000	102.69150	4.54000	102.64336				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			4.89500	111.43732	4.89500	111.38427				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	100.13355				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.08185				0.00	3,000,000,000	1,500,000,000
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For FRJ22</b>										<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.71997				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	101.70642				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.37014				0.00	400,000,000	200,000,000
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.79661				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.81917				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.50356				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	101.92657				0.00	0	
<b>Total FRJ29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ29</b>										<b>0.00</b>	<b>0</b>	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.51206				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	98.86402				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.86500	4.86500	4.86500	111.80910				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.59571				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.02485				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.00500	109.89567	5.00500	109.84303				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			4.80000	222.77319	4.80000	222.66750				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.14500	107.97039	5.14500	107.91827				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>	
FRS11 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	222.03711				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.72000	149.24225	3.72000	149.17585				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	129.87820	3.70500	129.82047				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			4.94500	110.73338	4.94500	110.68051				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			4.95000	219.64212	4.95000	219.53703				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			5.00000	218.61026	5.00000	218.50541				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			3.25000	121.43683	3.25000	151.36626				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			5.03000	217.99399	5.03000	217.88928				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			5.14500	107.97039	5.14500	107.91827				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			4.39500	194.26610	4.39500	194.17592				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			5.89500	98.32250	5.89500	98.27310				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			4.28500	195.50694	4.28500	195.41677				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 31/03/2028 Spot Bond			4.34500	194.82900	4.34500	194.73883				0.00	0	
<b>Total FRS131 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 FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.54000	207.83352	5.54000	207.73085				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS132 On 31/01/2038 Spot Bond			5.84500	98.93233	5.84500	98.88274				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS134 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	107.91827				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			5.12500	108.24293	5.12500	108.19075				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.15500	196.98504	4.15500	196.89487				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>	
FRS137 On 07/12/2033 Spot Bond			5.31000	212.34272	5.31000	212.23913				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.28500	195.50694	4.28500	195.41677				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.28500	195.50694	4.28500	195.41677				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.68600	202.42430	3.68600	202.33421				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.02000	147.86424	4.02000	147.79729				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.91000	175.14589	1.91000	175.07637				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			4.63500	191.58982	4.63500	191.49967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.67500	191.14787	4.67500	191.05774				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/01/2025 Spot Bond			3.99000	148.00138	3.99000	147.93447				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.15000	197.04215	4.15000	196.95198				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.68500	4.68500	4.68500	190.94744				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>	
FRS17( On 01/08/2022 Spot Bond					0.00000	5.80759				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2022 Spot Bond					0.00000	100.13512				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 16/10/2024 Spot Bond					0.00000	100.14855				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17( On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 18/09/2023 Spot Bond					0.00000	100.58246				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 27/09/2025 Spot Bond					0.00000	100.50894				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18( On 16/11/2023 Spot Bond					0.00000	198.81968				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	148.43374				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	179.99915				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	40.47778				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.12789				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.29821				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.19039				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.96218				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.20519				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.03365				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>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.50686				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.60023				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.57159				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 31/07/2022 Spot Bond					0.00000	99.94944				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.18018				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.48507				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.82591				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 23/10/2025 Spot Bond					0.00000	118.19814				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.04129				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.38459				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	79.36293				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.21582				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	113.24220				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 On 20/12/2021 Spot Bond					0.00000	100.38604				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.20161				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	99.97694				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	99.97688				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.66687				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	99.97705				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.76977				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 23/01/2024 Spot Bond					0.00000	109.24072				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.95426				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.71676				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.11769				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.49343				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	109.36429				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.49714				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	107.14033				0.00	0	

Contract Details	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	100.43797				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	102.37089				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.49416				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	100.97172				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 26/11/2021 Spot Bond					0.00000	100.67914				0.00	0	
<b>Total FRS275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS275</b>										<b>0.00</b>	<b>0</b>	
FRS275 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 12/11/2021 Spot Bond					0.00000	100.51928				0.00	0	
<b>Total FRS277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS277</b>										<b>0.00</b>	<b>0</b>	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.62112				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	100.79404				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	100.69296				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 30/09/2024 Spot Bond					0.00000	100.18592				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.06415				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>	
FRS28 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
FRS28 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
FRS28 On 25/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000.00</b>
FRS36 On 07/12/2023 Spot Bond			1.94000	1.94000	1.94000	323.26745				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.68000	325.05460	1.68000	324.92770				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	324.92770				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			1.15000	175.49131	1.15000	175.42528				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.15000	175.49131	1.15000	175.42528				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.26719				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			4.84500	103.21411	4.84500	103.16511				0.00	0	
<b>Total FRS64 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 FRS64</b>									<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.32000	71.59603	4.32000	111.01957			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			3.14000	3.14000	3.14000	151.88438			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			3.42000	3.42000	3.42000	150.56963			0.00	0	
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.74000	2.74000	2.74000	318.22741			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			5.63500	5.63500	5.63500	103.90701		1,127,000,000,000.00	200,000,000	100,000,00	
<b>Total FRX23 SPOT</b>								<b>1,127,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
<b>Total For FRX23</b>								<b>1,127,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
FRX24 On 10/12/2024 Spot Bond			7.05000	114.29060	7.05000	114.26896			0.00	0	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			7.24000	110.57440	7.24000	110.55303		5,792,000,000,000.00	800,000,000	400,000,00	
<b>Total FRX25 SPOT</b>								<b>5,792,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,00</b>	
<b>Total For FRX25</b>								<b>5,792,000,000,000.00</b>	<b>800,000,000</b>	<b>400,000,00</b>	
FRX26 On 01/10/2026 Spot Bond			8.01000	106.66067	8.01000	106.63766			0.00	0	6,818,50
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>6,818,50</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>6,818,50</b>
FRX27 On 07/03/2027 Spot Bond			8.04000	110.62914	8.04000	110.60505			0.00	0	
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.46000	110.95956	8.46000	110.93458			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			9.13000	105.87280	9.13000	105.84711		1,826,000,000,000.00	200,000,000	100,000,00	
<b>Total FRX30 SPOT</b>								<b>1,826,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
<b>Total For FRX30</b>								<b>1,826,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,00</b>	
FRX31 On 21/02/2031 Spot Bond			9.39500	102.37250	9.39500	102.34697			0.00	0	10,000,00

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 FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRX32 On 31/03/2032 Spot Bond			9.51500	107.34723	9.51500	107.31983				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.81000	76.50450	10.81000	76.48238				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	100.82327				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.18419				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	100.95310				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	100.90666				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	100.93822				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	100.94750				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>	
FST3A On 20/10/2022 Spot Bond					0.00000	100.16481				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>	
FST3A On 20/10/2024 Spot Bond					0.00000	100.17344				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>	
FST3A On 20/10/2026 Spot Bond					0.00000	100.18480				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.19045				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	101.02639				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	100.90686				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	100.90217				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	100.94665				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	100.90167				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	100.94024				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.31603				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.75500	114.72471	3.75500	114.67349				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.79553				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			6.58500	106.78852	6.58500	106.76951				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.95974				0.00	0	
<b>Total GRT19 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 GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.02736				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			7.05000	106.66506	7.05000	106.64476				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.16341				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.02093				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.88619				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.13420				0.00	0	400,000,00
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.49633				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.39420				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.62530				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.35470				0.00	0	
<b>Total GRT29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT29</b>										<b>0.00</b>	<b>0</b>	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.24376				0.00	0	13,900,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,900,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>13,900,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.81724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.85579				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.66997				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.81112				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.10569				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.39838				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.91898				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.13839				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.51529				0.00	0	3,600,000,0€
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,0€</b>
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	<b>3,600,000,0€</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.99763				0.00	0	7,200,000,0€
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,0€</b>
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	<b>7,200,000,0€</b>
GRT45 On 24/06/2023 Spot Bond					0.00000	101.42902				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	100.02119				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	100.21525				0.00	0	
<b>Total GRT48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT48</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.45324				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.62828				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	99.98675				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.02975				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.11972				0.00	0	
<b>Total H12T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T2</b>										<b>0.00</b>	<b>0</b>	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.54724				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	100.36674				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	100.79358				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.07479				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.00600				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.43677				0.00	0	
<b>Total HILB10 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 HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.85611				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	100.74093				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.70294				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.42555				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.39976				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.39248				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			2.28000	321.24351	2.28000	321.11288				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.63000	2.63000	2.63000	326.77947				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			10.45500	101.17799	10.45500	101.14998				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			4.87000	77.73388	4.87000	102.18606				0.00	0	15,300,000,00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,300,000,00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>15,300,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			11.47500	87.48518	11.47500	87.45866				0.00	0	3,642,868,60
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,642,868,60</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>3,642,868,60</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.25716	100.00000	11.23238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
<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			11.54500	86.56962	11.54500	86.54322				0.00	0	5,300,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,300,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.25554	100.00000	11.23077				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	100.32670				0.00	0	15,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.13518				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.82519				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			2.60000	154.52253	2.57000	154.60291				224,188,580,980,000.00	86,226,377,300	393,358,344,00
<b>Total I2025 SPOT</b>										<b>24,188,580,980,000.00</b>	<b>86,226,377,300</b>	<b>393,358,344,00</b>
<b>Total For I2025</b>										<b>24,188,580,980,000.00</b>	<b>86,226,377,300</b>	<b>393,358,344,00</b>
I2029 On 31/03/2029 Spot Bond			3.34000	113.50946	3.28500	113.88602				114,821,317,600,000.00	34,377,640,000	246,557,070,00
<b>Total I2029 SPOT</b>										<b>14,821,317,600,000.00</b>	<b>34,377,640,000</b>	<b>246,557,070,00</b>
<b>Total For I2029</b>										<b>14,821,317,600,000.00</b>	<b>34,377,640,000</b>	<b>246,557,070,00</b>
I2033 On 28/02/2033 Spot Bond			4.01000	108.19138	4.04000	107.82221				96,372,876,964,000.00	24,033,136,400	246,315,717,90
<b>Total I2033 SPOT</b>										<b>16,372,876,964,000.00</b>	<b>24,033,136,400</b>	<b>246,315,717,90</b>
<b>Total For I2033</b>										<b>16,372,876,964,000.00</b>	<b>24,033,136,400</b>	<b>246,315,717,90</b>
I2038 On 31/01/2038 Spot Bond			4.22000	121.48423	4.24500	121.03781				91,151,426,080,000.00	21,599,864,000	346,613,893,10
<b>Total I2038 SPOT</b>										<b>11,151,426,080,000.00</b>	<b>21,599,864,000</b>	<b>346,613,893,10</b>
<b>Total For I2038</b>										<b>11,151,426,080,000.00</b>	<b>21,599,864,000</b>	<b>346,613,893,10</b>
I2046 On 31/03/2046 Spot Bond			4.25000	108.92332	4.26000	108.69014				56,446,261,100,000.00	13,281,473,200	283,574,161,40
<b>Total I2046 SPOT</b>										<b>16,446,261,100,000.00</b>	<b>13,281,473,200</b>	<b>283,574,161,40</b>
<b>Total For I2046</b>										<b>16,446,261,100,000.00</b>	<b>13,281,473,200</b>	<b>283,574,161,40</b>
I2050 On 31/12/2050 Spot Bond			4.27000	111.84085	4.26500	111.89254				158,825,893,492,000.00	37,195,759,600	334,587,034,30
<b>Total I2050 SPOT</b>										<b>18,825,893,492,000.00</b>	<b>37,195,759,600</b>	<b>334,587,034,30</b>
<b>Total For I2050</b>										<b>18,825,893,492,000.00</b>	<b>37,195,759,600</b>	<b>334,587,034,30</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL101 On 24/05/2022 Spot Bond			6.48000	6.48000	6.48000	105.28218				0.00	0	
<b>Total IBL101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>										<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.29624				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			2.40000	320.48824	2.40000	320.35690				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	100.98924				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	100.92058				0.00	0	
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.10336				0.00	3,200,000,000	800,000,000
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>800,000,000</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>3,200,000,000</b>	<b>800,000,000</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	101.01117				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	100.22987				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	100.85923				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	100.12524				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.13846				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	100.82432				0.00	0	
<b>Total IBL133 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 IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.26133				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	100.97719				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.91517				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.80421				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.73392				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.91501				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	100.91035				0.00	0	
<b>Total IBL142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL142</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.57230				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.36616				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	100.79344				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.82780				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	96.90076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.90433				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	100.11227				0.00	0	
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL155</b>										<b>0.00</b>	<b>0</b>	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.07469				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	100.07704				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.09788				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.23938				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.22005				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	100.30523				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	100.19819				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.94093				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	100.97450				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.10942				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	100.11315				0.00	0	
<b>Total IBL178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL178</b>										<b>0.00</b>	<b>0</b>	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.94623				0.00	0	
<b>Total IBL179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL179</b>										<b>0.00</b>	<b>0</b>	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.89322				0.00	0	
<b>Total IBL180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL180</b>										<b>0.00</b>	<b>0</b>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.84923				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	100.87937				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.74444				0.00	0	
<b>Total IBL183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL183</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.63293				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	100.65533				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	100.26928				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	100.10876				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.23000	1.23000	1.23000	175.38849				0.00	0	
<b>Total IBL36 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 IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			7.18500	108.39929	7.18500	108.37851				0.00	0	500,000,00
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
IBL67 On 31/01/2022 Spot Bond			1.50000	175.33205	1.50000	175.26442				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			5.55500	108.86273	5.55500	108.84653				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.63078				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			8.85000	105.90958	8.85000	105.88465				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.40500	109.98227	10.40500	110.12574				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.76917				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.57000	109.13446	9.57000	109.10659				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	99.23702				0.00	0	
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.04501				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.12546				0.00	0	6,200,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,200,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	<b>6,200,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.76280				0.00	0	5,000,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.15593				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	100.61317				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.35558				0.00	0	400,000.00
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.51700				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.21687				0.00	0	750,000.00
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000.00</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.06528				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000.00</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>750,000.00</b>
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.62745				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 10/12/2024 Spot Bond			8.30000	104.45272	8.30000	104.42952				0.00	0	
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	100.39040				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.75386				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	104.09493				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.16780				0.00	400,000,000	300,000,000
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>300,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>400,000,000</b>	<b>300,000,000</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	99.04054				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	103.23190				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.03005				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.62354				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.52740				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.53690				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.46093				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	100.84276				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.22998				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.17961				0.00	0	
<b>Total IPF25 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 IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.15641				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.17749				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.44428				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.98845				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.39976				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.66704				0.00	0	
<b>Total IPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>										<b>0.00</b>	<b>0</b>	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.90459				0.00	0	
<b>Total IPFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC35</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.61849				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.65456	2.75000	100.64703				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			5.04500	187.11451	5.04500	187.02442				0.00	0	
<b>Total IV019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	101.83740				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			2.65000	2.65000	2.65000	174.73798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	101.67609			0.00	0	
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			8.50000	8.50000	8.50000	105.63501			0.00	0	
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	99.87748			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			2.09500	175.06201	2.09500	174.99166		3,184,400,000,000.00	1,520,000,000	1,570,000,000	
<b>Total IV045 SPOT</b>								<b>3,184,400,000,000.00</b>	<b>1,520,000,000</b>	<b>1,570,000,000</b>	
<b>Total For IV045</b>								<b>3,184,400,000,000.00</b>	<b>1,520,000,000</b>	<b>1,570,000,000</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.40313			0.00	0	
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.16280			0.00	0	
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			4.94500	188.19497	4.94500	188.10484			0.00	0	
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			6.98000	104.61974	6.98000	104.59988			0.00	0	
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.29657			0.00	0	
<b>Total IVC116 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC116</b>									<b>0.00</b>	<b>0</b>	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IVC134 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IVC134</b>									<b>0.00</b>	<b>0</b>	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.59114			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC144 On 03/12/2021 Spot Bond					0.00000	100.81357				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.18888				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.23205				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.52274				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.79726				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.78488				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	100.86476				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.85302				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.63450				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	100.78317				0.00	0	
<b>Total IVC176 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 IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.50203				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.26739				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.06337				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.77274				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.62443				0.00	0	
<b>Total IVC184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC184</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.59418	7.40000	102.57382				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.92660				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.94071				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.11887				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.63717				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.73253	7.23000	101.71290				0.00	0	
<b>Total IVC194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC194</b>										<b>0.00</b>	<b>0</b>	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.39204				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.39095				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	100.87463				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	101.17885	7.45000	101.15840				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.87580				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.56238	3.91012	104.01270				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	100.07848				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>	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				0.00	0	
<b>Total IVZ064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ064</b>										<b>0.00</b>	<b>0</b>	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
<b>Total IVZ065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ065</b>										<b>0.00</b>	<b>0</b>	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				0.00	0	
<b>Total IVZ066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ066</b>										<b>0.00</b>	<b>0</b>	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.61954				0.00	0	
<b>Total IVZ067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ067</b>										<b>0.00</b>	<b>0</b>	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.46371				0.00	0	
<b>Total IVZ069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ069</b>										<b>0.00</b>	<b>0</b>	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.39708				0.00	0	
<b>Total IVZ070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ070</b>										<b>0.00</b>	<b>0</b>	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
<b>Total IVZ071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ071</b>										<b>0.00</b>	<b>0</b>	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.06512				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			4.15000	4.15000	4.15000	98.90915				0.00	0	
<b>Total IVZ073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ073</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.71297				0.00	0	
<b>Total JPM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JPM002</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			6.40000	99.96495	6.40000	99.98247				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.51507				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.05950				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.11862				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.91851				0.00	0	
<b>Total KAP015 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 KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.29514				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.12945				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.32013				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.98569				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.65193				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>	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.65420				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>	
KAP021 On 24/10/2022 Spot Bond					0.00000	100.87434				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			9.05000	120.17311	9.05000	120.14421				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.91690				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			6.97500	103.53076	6.97500	103.51127				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	101.27312				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.61368				0.00	500,000,000	950,000,000

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 LGL08 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>950,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>500,000,000</b>	<b>950,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.03218				0.00	0	600,000,000
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.79991				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	101.21974				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	102.00239				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	100.65751				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.00317				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.03101				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.86090				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.61428				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.84254				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.91044				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>	

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 28/05/2022 Spot Bond					0.00000	100.70283				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.05943				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.52449				0.00	0	
<b>Total MBF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF071</b>										<b>0.00</b>	<b>0</b>	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.45523				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.89758				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	100.00004				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.76865				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	100.95602				0.00	3,900,000,000	1,050,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>3,900,000,000</b>	<b>1,050,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>3,900,000,000</b>	<b>1,050,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.83194				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.39934				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.40750				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.15355				0.00	1,500,000,000	1,000,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For MBP050</b>										0.00	1,500,000,000	1,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.85726				0.00	0	
<b>Total MBP051 SPOT</b>										0.00	0	
<b>Total For MBP051</b>										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.39367				0.00	0	
<b>Total MBP052 SPOT</b>										0.00	0	
<b>Total For MBP052</b>										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.30000	8.30000	8.30000	111.90055				0.00	0	
<b>Total MMIG04 SPOT</b>										0.00	0	
<b>Total For MMIG04</b>										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.37400	105.65841	6.37400	105.64040				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										0.00	0	1,050,000,000
<b>Total For MMIG05</b>										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.33191				0.00	0	
<b>Total MMIG06 SPOT</b>										0.00	0	
<b>Total For MMIG06</b>										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.67565				0.00	0	
<b>Total MMIG07 SPOT</b>										0.00	0	
<b>Total For MMIG07</b>										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.61671				0.00	0	
<b>Total MML01 SPOT</b>										0.00	0	
<b>Total For MML01</b>										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.95000	104.90712	8.95000	104.88203				0.00	0	
<b>Total MML02 SPOT</b>										0.00	0	
<b>Total For MML02</b>										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.74896				0.00	0	500,000,000
<b>Total MML03 SPOT</b>										0.00	0	500,000,000
<b>Total For MML03</b>										0.00	0	500,000,000
MML04 On 15/03/2028 Spot Bond			9.20000	94.43352	9.20000	94.65493				0.00	0	
<b>Total MML04 SPOT</b>										0.00	0	
<b>Total For MML04</b>										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.05665				0.00	1,500,000,000	
<b>Total MTN07 SPOT</b>										0.00	1,500,000,000	
<b>Total For MTN07</b>										0.00	1,500,000,000	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.94871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.59189				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.59094				0.00	0	875,000,00
<b>Total MTN12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>875,000,00</b>
<b>Total For MTN12</b>										<b>0.00</b>	<b>0</b>	<b>875,000,00</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	101.49890				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.11422				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.15682				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	100.69535				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.42841				0.00	0	1,000,000,00
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	99.19581				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.74754				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	100.58113				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.62447				0.00	0	1,560,000,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,560,000,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>1,560,000,00</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
MTN22 On 29/07/2023 Spot Bond					0.00000	99.96822				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			8.89500	99.84899	8.89500	99.82537				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.96547				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.58839				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.81674				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.27862				0.00	0	
<b>Total MTN27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN27</b>										<b>0.00</b>	<b>0</b>	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.60650				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	100.86436				0.00	0	1,000,000,00
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTN30 On 15/09/2028 Spot Bond					0.00000	100.89163				0.00	0	1,000,000,00
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.36943				0.00	0	
<b>Total MTNC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC24</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	101.00388				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	101.00387				0.00	0	
<b>Total MWAR04 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 MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/11/2023 Spot Bond					0.00000	101.07481				0.00	0	
<b>Total MWAR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR05</b>										<b>0.00</b>	<b>0</b>	
MWAR On 22/02/2024 Spot Bond					0.00000	101.07474				0.00	0	
<b>Total MWAR06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR06</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.06966				0.00	0	
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.59743				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.76808				0.00	0	
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.10374				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.51998				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.66765				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.79299				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.90809				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			6.71500	105.18439	6.71500	105.16551				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			7.06500	107.26237	7.06500	107.24213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.83000	105.01870	9.83000	104.99131				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	100.14389				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	100.08975				0.00	0	
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.97389				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	100.30887				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	100.02491				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.97414				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.63000	107.78993	6.63000	107.77052				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			5.93000	102.62761	5.93000	102.61122				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			7.21400	108.37357	7.21400	108.35271				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			8.45000	105.66381	8.45000	105.63979				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK19/ On 01/06/2022 Spot Bond			6.46000	105.73391	6.46000	105.71555				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			7.76000	114.08926	7.76000	114.06553				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK21/ On 21/07/2027 Spot Bond			8.71500	111.32842	8.71500	111.30261				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/ On 19/11/2022 Spot Bond			5.55500	109.01096	5.55500	108.99473				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			7.43500	115.90503	7.43500	115.88204				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			8.47500	116.27527	8.47500	116.24905				0.00	0	1,000,000,0€
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,0€</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	101.11085				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			6.04500	6.04500	6.04500	107.75523				0.00	0	107,500,0€
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>107,500,0€</b>
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	<b>107,500,0€</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	103.33698				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	41.28538	100.00000	41.19451				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.59611				0.00	0	
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26B</b>										<b>0.00</b>	<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			8.78500	113.86577	8.78500	113.83916				0.00	0	
<b>Total NBK27A 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 NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			6.18500	108.64662	6.18500	108.62864				0.00	0	112,500,00
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>112,500,00</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>112,500,00</b>
NBK29 On 31/07/2026 Spot Bond			7.97500	112.35128	7.97500	112.32742				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.41500	108.52748	6.41500	108.50886				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 09/11/2023 Spot Bond			6.13500	110.56386	6.13500	110.54570				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.37133				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.81614				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	104.93196				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			10.62500	10.62500	10.62500	73.84481				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.76812				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.24612				0.00	1,400,000,000	700,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.62182				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.67245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.95593				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.32405				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.03287				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.74951				0.00	0	657,000,00
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>657,000,00</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>657,000,00</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	102.02392				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.01836				0.00	1,000,000,000	500,000,00
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
NBK52I On 21/02/2024 Spot Bond					0.00000	101.61682				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.47604				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.62108				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>	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.01550				0.00	1,600,000,000	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>1,600,000,000</b>	
NBK56 On 01/08/2024 Spot Bond					0.00000	99.92407				0.00	0	
<b>Total NBK56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK56</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.00222				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.35094				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.05506				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.25862				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	99.98649				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	100.11563				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.17399				0.00	1,000,000,000	500,000,000
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For NBKB64</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58739				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			9.79500	102.90564	9.79500	102.87845				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58236				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			9.83000	102.45900	9.83000	102.43184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58739				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59529				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60534				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.70359				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.70359				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.99092				0.00	0	
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.11097				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.80594				0.00	200,000,000	100,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.35575				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.75466				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.95782				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NGL06 On 01/12/2023 Spot Bond					0.00000	101.04640				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.50599				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.23728				0.00	3,400,000,000	1,700,000,000
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>3,400,000,000</b>	<b>1,700,000,000</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	101.78014				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	103.01483				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.14659				0.00	1,400,000,000	1,700,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,700,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>1,700,000,000</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	103.68997				0.00	1,800,000,000	900,000,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>1,800,000,000</b>	<b>900,000,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	104.47185				0.00	0	500,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	104.30593				0.00	2,200,000,000	1,300,000,000
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,300,000,000</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>2,200,000,000</b>	<b>1,300,000,000</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	104.80658				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.09551				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	105.18173				0.00	0	100,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGT1G On 16/06/2026 Spot Bond					0.00000	100.88331				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	101.22406				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	101.16247				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.58205				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.74961				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.19492				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.85226				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.67875				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.30952				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.50766				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.96311				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	218.50541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.65500	3.65500	3.65500	202.69973				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			3.32500	3.32500	3.32500	151.01419				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			3.58000	3.58000	3.58000	111.62176				0.00	0	10,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</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			4.99500	4.99500	4.99500	109.98207				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			3.43000	3.43000	3.43000	150.52292				0.00	0	
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.30155	3.45000	203.21247				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			3.23000	3.23000	3.23000	151.46030				0.00	0	
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	
NILB14 On 31/03/2028 Spot Bond			3.30000	3.30000	3.30000	206.93939				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			3.44500	205.28565	3.44500	205.19564				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.11000	108.44788	5.11000	108.39564				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	101.63475				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.76263				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	98.88214				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	134.83986				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	101.56616				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	101.73157				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	101.16160				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	101.00581				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	100.66005				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.18985				0.00	0	
<b>Total NN036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN036</b>										<b>0.00</b>	<b>0</b>	
NN037 On 28/02/2023 Spot Bond					0.00000	124.24262				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	99.69838				0.00	0	
<b>Total NN039 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 NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	101.02154				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	100.29344				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	149.15204				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.37566				0.00	0	
<b>Total NN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN046</b>										<b>0.00</b>	<b>0</b>	
NN048 On 03/03/2023 Spot Bond					0.00000	148.93627				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	143.09709				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	100.68150				0.00	0	
<b>Total NN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN05</b>										<b>0.00</b>	<b>0</b>	
NN051 On 03/03/2023 Spot Bond					0.00000	128.54478				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	98.87666				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	96.59260				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	92.42594				0.00	0	
<b>Total NN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN057</b>										<b>0.00</b>	<b>0</b>	
NN058 On 18/09/2025 Spot Bond					0.00000	97.23174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.71743				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.56422				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	101.89318				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	99.94514				0.00	0	
<b>Total NN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN096</b>										<b>0.00</b>	<b>0</b>	
NN097 On 27/06/2024 Spot Bond					0.00000	99.56152				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	100.97935				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.60557				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	100.70733				0.00	0	
<b>Total NN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN105</b>										<b>0.00</b>	<b>0</b>	
NN106 On 14/06/2024 Spot Bond					0.00000	100.66727				0.00	0	
<b>Total NN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN106</b>										<b>0.00</b>	<b>0</b>	
NN107 On 18/06/2024 Spot Bond					0.00000	100.60557				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	100.20915				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	100.27634				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	100.11936				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>	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.95745				0.00	0	
<b>Total NNF012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF012</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.42000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.90000				0.00	0	
<b>Total NNF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF014</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 15/07/2025 Spot Bond					0.00000	125.52000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.00000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.60814				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.57549				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.94580				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.70519				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	109.77585				0.00	0	
<b>Total NNF029 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 NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.57549				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 19/04/2022 Spot Bond					0.00000	109.76422				0.00	0	
<b>Total NNF031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF031</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.38267				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	92.86914				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 26/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF043</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.18473				0.00	0	
<b>Total NNF044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF044</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 29/10/2021 Spot Bond					0.00000	99.97364				0.00	0	
<b>Total NNF045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF045</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 04/08/2026 Spot Bond					0.00000	98.35782				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/11/2021 Spot Bond					0.00000	102.12829				0.00	0	
<b>Total NNF047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF047</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/05/2022 Spot Bond					0.00000	99.88465				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 08/11/2021 Spot Bond					0.00000	101.03933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF049</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 12/11/2021 Spot Bond					0.00000	101.00066				0.00	0	
<b>Total NNF050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF050</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 18/11/2021 Spot Bond					0.00000	100.91575				0.00	0	
<b>Total NNF051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF051</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 22/02/2022 Spot Bond					0.00000	100.91373				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 23/11/2021 Spot Bond					0.00000	100.84673				0.00	0	
<b>Total NNF053 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF053</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 30/11/2021 Spot Bond					0.00000	100.75224				0.00	0	
<b>Total NNF054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF054</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 08/12/2021 Spot Bond					0.00000	100.62786				0.00	0	
<b>Total NNF055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF055</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 13/12/2021 Spot Bond					0.00000	100.55512				0.00	0	
<b>Total NNF056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF056</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 22/03/2022 Spot Bond					0.00000	100.48092				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 22/03/2022 Spot Bond					0.00000	100.47216				0.00	0	
<b>Total NNF058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF058</b>										<b>0.00</b>	<b>0</b>	
NNF05( On 22/03/2022 Spot Bond					0.00000	100.47216				0.00	0	
<b>Total NNF059 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF059</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.63298				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06( On 28/03/2022 Spot Bond					0.00000	100.39837				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>	
NNF06( On 29/12/2021 Spot Bond					0.00000	100.38224				0.00	0	
<b>Total NNF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF061</b>										<b>0.00</b>	<b>0</b>	
NNF06( On 29/12/2021 Spot Bond					0.00000	100.38601				0.00	0	
<b>Total NNF062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF062</b>										<b>0.00</b>	<b>0</b>	
NNF06( On 04/01/2022 Spot Bond					0.00000	100.36861				0.00	0	
<b>Total NNF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF063</b>										<b>0.00</b>	<b>0</b>	
NNF06( On 13/01/2022 Spot Bond					0.00000	100.19036				0.00	0	
<b>Total NNF064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF064</b>										<b>0.00</b>	<b>0</b>	
NNF06( On 13/01/2022 Spot Bond					0.00000	100.19036				0.00	0	
<b>Total NNF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF065</b>										<b>0.00</b>	<b>0</b>	
NQ1A1( On 22/05/2052 Spot Bond					0.00000	131.93156				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2052 Spot Bond					0.00000	85.52912				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2022 Spot Bond					0.00000	100.99327				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2023 Spot Bond					0.00000	100.99512				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2( On 22/05/2053 Spot Bond					0.00000	100.91760				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	100.74955				0.00	0	
<b>Total NQ1B10 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 NQ1B10</b>									<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.69346			0.00	0	
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.06610			0.00	0	
<b>Total NQ1B20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>									<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.02165			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	100.82917			0.00	0	
<b>Total NQ1C10 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>									<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.83837			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	100.85571			0.00	0	
<b>Total NQF1D5 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>									<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			7.13500	104.79384	7.13500	104.77387			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			2.61000	203.46914	2.61000	203.38460			0.00	0	7,703,500,00
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,703,500,00</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>7,703,500,00</b>
NRA02 On 30/11/2028 Spot Bond			10.25500	114.87835	10.25500	114.84695		2,051,000,000,000.00	200,000,000	620,000,00	
<b>Total NRA028 SPOT</b>								<b>2,051,000,000,000.00</b>	<b>200,000,000</b>	<b>620,000,00</b>	
<b>Total For NRA028</b>								<b>2,051,000,000,000.00</b>	<b>200,000,000</b>	<b>620,000,00</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.35882	100.00000	17.32039			0.00	0	
<b>Total NRA028/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NRA028/R186</b>									<b>0.00</b>	<b>0</b>	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.68154			0.00	0	
<b>Total NTC21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>									<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.42933			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.98260				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	100.62043				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	100.62873				0.00	0	
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.53009				0.00	6,200,000,000	1,600,000,000
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>6,200,000,000</b>	<b>1,600,000,000</b>
<b>Total For NTC29</b>										<b>0.00</b>	<b>6,200,000,000</b>	<b>1,600,000,000</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	100.72258				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.96239				0.00	0	19,500,000,000
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,000</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,500,000,000</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.56232				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	100.79105				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.42500	102.59553	6.42500	102.57792				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			8.03000	109.69967	8.03000	109.67582			321,200,000,000.00		40,000,000	1,550,000,000
<b>Total OML07 SPOT</b>									<b>321,200,000,000.00</b>		<b>40,000,000</b>	<b>1,550,000,000</b>
<b>Total For OML07</b>									<b>321,200,000,000.00</b>		<b>40,000,000</b>	<b>1,550,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
OML09 On 14/09/2022 Spot Bond			6.65000	104.87767	6.65000	104.85872				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			8.50500	110.59222	8.50500	110.56678				0.00	0	660,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>660,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.57146				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.53464				0.00	0	400,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.49761				0.00	200,000,000	100,000,00
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For OML13</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
PEP01 On 10/03/2023 Spot Bond					0.00000	100.97810				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	100.98537				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.31947				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	100.06549				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	100.88840				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.90620				0.00	0	
<b>Total PMM56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM56</b>										<b>0.00</b>	<b>0</b>	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.30324				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.03098				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.16084				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.17938				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.19793				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			7.98000	114.14933	8.05000	113.81562			591,190,414,992,000.00	1,577,843,410,400	340,763,660,10	
<b>Total R186 SPOT</b>									<b>1,190,414,992,000.00</b>	<b>577,843,410,400</b>	<b>340,763,660,10</b>	
<b>Total For R186</b>									<b>1,190,414,992,000.00</b>	<b>577,843,410,400</b>	<b>340,763,660,10</b>	
R197 On 07/12/2023 Spot Bond			1.33000	327.30479	1.33000	327.18013			33,603,825,220,000.00	25,266,034,000	102,999,791,10	
<b>Total R197 SPOT</b>									<b>13,603,825,220,000.00</b>	<b>25,266,034,000</b>	<b>102,999,791,10</b>	
<b>Total For R197</b>									<b>13,603,825,220,000.00</b>	<b>25,266,034,000</b>	<b>102,999,791,10</b>	
R202 On 07/12/2033 Spot Bond			4.00000	240.41244	4.00000	240.30357			240,808,440,000,000.00	60,202,110,000	205,654,555,00	
<b>Total R202 SPOT</b>									<b>10,808,440,000,000.00</b>	<b>60,202,110,000</b>	<b>205,654,555,00</b>	
<b>Total For R202</b>									<b>10,808,440,000,000.00</b>	<b>60,202,110,000</b>	<b>205,654,555,00</b>	
R2023 On 28/02/2023 Spot Bond			5.43000	104.18979	5.46500	104.12865			822,481,487,414,000.00	335,631,949,800	934,284,357,50	
<b>Total R2023 SPOT</b>									<b>12,481,487,414,000.00</b>	<b>335,631,949,800</b>	<b>934,284,357,50</b>	
<b>Total For R2023</b>									<b>12,481,487,414,000.00</b>	<b>335,631,949,800</b>	<b>934,284,357,50</b>	
R2030 On 31/01/2030 Spot Bond			9.54000	93.24605	9.57000	93.06328			863,018,005,910,000.00	1,453,146,541,500	1,435,219,059,00	
<b>Total R2030 SPOT</b>									<b>13,018,005,910,000.00</b>	<b>453,146,541,500</b>	<b>435,219,059,00</b>	
<b>Total For R2030</b>									<b>13,018,005,910,000.00</b>	<b>453,146,541,500</b>	<b>435,219,059,00</b>	
R2032 On 31/03/2032 Spot Bond			10.12000	88.74668	10.14500	88.57692			706,667,551,248,000.00	1,255,599,560,400	1,546,163,393,10	
<b>Total R2032 SPOT</b>									<b>16,667,551,248,000.00</b>	<b>255,599,560,400</b>	<b>546,163,393,10</b>	
<b>Total For R2032</b>									<b>16,667,551,248,000.00</b>	<b>255,599,560,400</b>	<b>546,163,393,10</b>	
R2035 On 28/02/2035 Spot Bond			10.62000	89.09807	10.63500	88.97645			760,438,766,764,000.00	824,900,072,200	1,228,064,038,20	
<b>Total R2035 SPOT</b>									<b>10,438,766,764,000.00</b>	<b>824,900,072,200</b>	<b>228,064,038,20</b>	
<b>Total For R2035</b>									<b>10,438,766,764,000.00</b>	<b>824,900,072,200</b>	<b>228,064,038,20</b>	
R2037 On 31/01/2037 Spot Bond			10.83000	84.81700	10.83500	84.76060			523,243,417,775,000.00	971,675,292,500	1,409,094,725,40	

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 R2037 SPOT</b>									<b>23,243,417,775,000.00</b>	<b>971,675,292,500</b>	<b>409,094,725,40</b>
<b>Total For R2037</b>									<b>23,243,417,775,000.00</b>	<b>971,675,292,500</b>	<b>409,094,725,40</b>
R2040 On 31/01/2040 Spot Bond			10.95500	86.84674	10.97000	86.71857			859,320,436,406,000.00	261,005,973,200	883,019,256,00
<b>Total R2040 SPOT</b>									<b>9,320,436,406,000.00</b>	<b>261,005,973,200</b>	<b>383,019,256,00</b>
<b>Total For R2040</b>									<b>9,320,436,406,000.00</b>	<b>261,005,973,200</b>	<b>383,019,256,00</b>
R2044 On 31/01/2044 Spot Bond			10.97000	83.72837	10.98000	83.63417			549,927,085,067,000.00	414,760,901,100	591,406,256,60
<b>Total R2044 SPOT</b>									<b>19,927,085,067,000.00</b>	<b>414,760,901,100</b>	<b>591,406,256,60</b>
<b>Total For R2044</b>									<b>19,927,085,067,000.00</b>	<b>414,760,901,100</b>	<b>591,406,256,60</b>
R2048 On 28/02/2048 Spot Bond			10.92500	82.67670	10.92500	82.65241			110,306,030,462,500.00	2,206,893,000,500	1,159,814,053,50
<b>Total R2048 SPOT</b>									<b>10,306,030,462,500.00</b>	<b>206,893,000,500</b>	<b>159,814,053,50</b>
<b>Total For R2048</b>									<b>10,306,030,462,500.00</b>	<b>206,893,000,500</b>	<b>159,814,053,50</b>
R209 On 31/03/2036 Spot Bond			10.58000	68.79573	10.59500	68.69248			225,298,450,000,000.00	588,402,500,000	988,492,085,50
<b>Total R209 SPOT</b>									<b>25,298,450,000,000.00</b>	<b>588,402,500,000</b>	<b>988,492,085,50</b>
<b>Total For R209</b>									<b>25,298,450,000,000.00</b>	<b>588,402,500,000</b>	<b>988,492,085,50</b>
R210 On 31/03/2028 Spot Bond			2.94000	211.43180	2.94500	211.28008			3,158,830,080,000.00	1,074,432,000	76,398,017,40
<b>Total R210 SPOT</b>									<b>3,158,830,080,000.00</b>	<b>1,074,432,000</b>	<b>76,398,017,40</b>
<b>Total For R210</b>									<b>3,158,830,080,000.00</b>	<b>1,074,432,000</b>	<b>76,398,017,40</b>
R212 On 31/01/2022 Spot Bond			0.79000	175.65540	0.90000	175.54036			626,578,691,518,000.00	793,137,584,200	676,378,792,10
<b>Total R212 SPOT</b>									<b>26,578,691,518,000.00</b>	<b>793,137,584,200</b>	<b>676,378,792,10</b>
<b>Total For R212</b>									<b>26,578,691,518,000.00</b>	<b>793,137,584,200</b>	<b>676,378,792,10</b>
R213 On 28/02/2031 Spot Bond			9.88000	83.79654	9.90500	83.64150			674,374,048,196,000.00	979,187,656,700	941,405,747,30
<b>Total R213 SPOT</b>									<b>14,374,048,196,000.00</b>	<b>979,187,656,700</b>	<b>941,405,747,30</b>
<b>Total For R213</b>									<b>14,374,048,196,000.00</b>	<b>979,187,656,700</b>	<b>941,405,747,30</b>
R214 On 28/02/2041 Spot Bond			10.96000	65.49709	10.97000	65.42110			343,589,040,000,000.00	1,034,999,000,000	1,033,698,577,80
<b>Total R214 SPOT</b>									<b>13,589,040,000,000.00</b>	<b>1,034,999,000,000</b>	<b>1,033,698,577,80</b>
<b>Total For R214</b>									<b>13,589,040,000,000.00</b>	<b>1,034,999,000,000</b>	<b>1,033,698,577,80</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.84333			0.00	0	
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.45639			0.00	0	
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.05750			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	

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 12/03/2023 Spot Bond					0.00000	100.20443				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.93179				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.05823				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	99.49496				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.17109				0.00	0	1,000,000,00
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.62047				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.51315				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.53686				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.42038				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	100.86652				0.00	1,600,000,000	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>1,600,000,000</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.59448				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.89586				0.00	0	
<b>Total RDFB26 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 RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.01456				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.48322				0.00	0	
<b>Total RED131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED131</b>										<b>0.00</b>	<b>0</b>	
RED14: On 17/09/2022 Spot Bond					0.00000	100.63423				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15 On 31/01/2028 Spot Bond					0.00000	99.79540				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16 On 07/12/2021 Spot Bond					0.00000	101.30447				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	99.95173				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.22001				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	100.28995				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.25353				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.43236				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.24959				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	100.88836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.05582				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.02863				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	101.17744				0.00	0	
<b>Total RES52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES52</b>										<b>0.00</b>	<b>0</b>	
RES53 On 20/09/2025 Spot Bond					0.00000	100.57905				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			7.14500	108.19488	7.14500	108.17413				0.00	0	5,200,000,00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
RW28 On 10/12/2028 Spot Bond			12.09500	95.22693	12.09500	95.19638				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			11.20500	100.44624	11.20500	100.41632				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.75729				0.00	0	
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			10.26000	100.51986	10.26000	100.49239				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			5.62500	108.15971	5.62500	108.14340				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.92028				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.91582				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			8.01000	112.17555	8.01000	112.15162				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.81809				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			6.85000	108.78563	6.85000	108.76571				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			8.00500	104.20071	8.00500	104.17849				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			8.22000	110.60615	8.22000	110.58182				0.00	0	
<b>Total SBS31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS31</b>										<b>0.00</b>	<b>0</b>	
SBS34 On 19/09/2024 Spot Bond			7.04500	108.94297	7.04500	108.92214				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			7.24000	107.50485	7.24000	107.48408				0.00	0	
<b>Total SBS38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>										<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			9.06500	106.06624	9.06500	106.04069				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			4.48500	104.05706	4.48500	104.04431				0.00	0	
<b>Total SBS4 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 SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.76000	108.78237	5.76000	108.76558				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			7.71000	114.88799	7.71000	114.86437				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			8.50000	115.74705	8.50000	115.72087				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			5.95000	107.91530	5.95000	107.89811				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.27565				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.20796				0.00	2,000,000,000	500,000,000
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>500,000,000</b>
SBS50 On 31/01/2022 Spot Bond			4.38500	103.54574	4.38500	103.53343				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			6.70000	6.70000	6.70000	108.67062				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.36288				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.68066				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.19916				0.00	1,200,000,000	300,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>300,000,000</b>
SBS56 On 12/06/2022 Spot Bond			5.14000	105.67084	5.14000	105.65619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.31487				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	103.38135				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.55727				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.61676				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.80135				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	101.01002				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	101.75235				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.63571				0.00	1,200,000,000	400,000,000
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>400,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	101.32336				0.00	200,000,000	100,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	101.30226				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.82814				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			1.73000	324.73477	1.73000	324.60755				0.00	0	10,000,00
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	218.09443				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	100.89682				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.92792				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.22253				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.61222				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	104.37557				0.00	600,000,000	400,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>400,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>600,000,000</b>	<b>400,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.82347				0.00	0	400,000,00
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	0.00	2,000,000,000	1,500,000,00
<b>Total SBT105 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>0.00</b>	<b>2,000,000,000</b>	<b>1,500,000,00</b>
<b>Total For SBT105</b>									<b>10,000,000,000,000.00</b>	<b>0.00</b>	<b>2,000,000,000</b>	<b>1,500,000,00</b>
SBT106 On 31/12/2026 Spot Bond					0.00000	100.32421				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.71161				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.47258				0.00	0	
<b>Total SBT202 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 SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond			6.83500	111.01212	6.83500	110.99173				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.60309				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.63068				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.91958				0.00	6,400,000,000	4,510,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>4,510,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>6,400,000,000</b>	<b>4,510,000,000</b>
SBT207 On 28/11/2025 Spot Bond					0.00000	101.87169				0.00	5,680,000,000	2,800,000,000
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>5,680,000,000</b>	<b>2,800,000,000</b>
<b>Total For SBT208</b>										<b>0.00</b>	<b>5,680,000,000</b>	<b>2,800,000,000</b>
SBT208 On 29/06/2026 Spot Bond					0.00000	100.60802				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.65651				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.04080				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.07818				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			8.99000	104.61614	8.99000	98.77038				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.08001				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.14762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.11935				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	101.10950				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.18818				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.08989				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.18818				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.16850				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.30615				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	100.64300				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.22751				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.21765				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			7.26500	106.62870	7.26500	106.60779				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	100.97275				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	100.90877				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.08358				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.29787				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	100.92054				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	100.87794				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	100.89924				0.00	0	
<b>Total SPDA15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA15</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.51244				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	101.73733				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.57630				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	100.79298				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.59508				0.00	0	
<b>Total SPG008 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 SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.39043				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	100.95679				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.74692				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.66650				0.00	0	300,000,00
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SSA08 On 16/05/2024 Spot Bond					0.00000	100.41467				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01: On 31/01/2025 Spot Bond			3.98500	3.98500	3.98500	147.95734				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			8.02500	113.95046	8.02500	113.92596				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			9.39500	86.42634	9.39500	86.40442				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.32016				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	100.21621				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			6.86500	105.68324	6.86500	105.66365				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			4.94500	110.73338	4.94500	110.68051				0.00	0	

Contract Details	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	99.94736				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.89944				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.78272				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			2.36000	2.36000	2.36000	320.60863				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	100.01403				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.90199				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	100.29003				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			3.37000	3.37000	3.37000	150.80342				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	107.91827				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			4.12500	4.12500	4.12500	107.56992				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			4.12500	4.12500	4.12500	197.23779				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	100.90116				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	100.88376				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	100.84096				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.65890				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64291				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.57627				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.42006				0.00	0	
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.57944				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.22121				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.97022				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	100.73523				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	99.87003				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	221.09556				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.45683				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	101.11580				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	100.74558				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	100.97890				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	100.79522				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			10.23500	89.64934	10.23500	89.62503				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.74115				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.68096				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			4.17000	95.28742	4.17000	196.72369				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.05500	90.60714	5.05500	217.37742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.12703				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN106 On 10/02/2023 Spot Bond					0.00000	101.09277				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>	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.53124				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>	
SSN111 On 11/12/2021 Spot Bond					0.00000	100.54228				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>	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.70229				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>	
SSN121 On 22/11/2021 Spot Bond					0.00000	100.91003				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN122 On 22/02/2022 Spot Bond					0.00000	100.88043				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>	
SSN123 On 26/11/2021 Spot Bond					0.00000	100.81341				0.00	0	
<b>Total SSN124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN124 On 30/11/2021 Spot Bond					0.00000	100.75693				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.74007				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.74160				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12( On 15/12/2021 Spot Bond					0.00000	100.54937				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	100.46634				0.00	0	
<b>Total SSN129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN129</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 21/12/2021 Spot Bond					0.00000	100.47606				0.00	0	
<b>Total SSN130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN130</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 22/03/2022 Spot Bond					0.00000	100.46440				0.00	0	
<b>Total SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 04/01/2022 Spot Bond					0.00000	100.33888				0.00	0	
<b>Total SSN132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN132</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 03/01/2022 Spot Bond					0.00000	100.37171				0.00	0	
<b>Total SSN133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN133</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 12/10/2022 Spot Bond					0.00000	100.21851				0.00	0	
<b>Total SSN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN134</b>										<b>0.00</b>	<b>0</b>	
SSN13( On 18/01/2022 Spot Bond					0.00000	100.17395				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	100.16375				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	100.11031				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	100.10783				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.62000	101.92253	8.62000	101.89890				0.00	0	
<b>Total SZ25 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 SZ25</b>										<b>0.00</b>	<b>0</b>	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.96449				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			4.18500	104.28802	4.18500	104.27610				0.00	0	200,000,00
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.79983				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	100.88324				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.92388				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.31743	7.21000	101.29793				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.98879				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.83303				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.50991				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.92501				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.81793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.25369				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	101.57927				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.58146				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	100.94594				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.94908				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46235				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.18654				0.00	1,000,000,000	500,000,00
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.55760				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.09541				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	100.29779				0.00	0	
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.38298				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.40330				0.00	0	2,000,000,00
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</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>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.06110				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A4 On 21/11/2021 Spot Bond			4.58500	104.73325	4.58500	104.72013				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.03482				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A8 On 21/11/2021 Spot Bond			4.57000	104.36140	4.57000	104.34837				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.11028				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.07128				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.03580				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.23441				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.20607				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.14219				0.00	0	
<b>Total TH14C3 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 TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	101.73007				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	101.78444				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D On 21/11/2021 Spot Bond					0.00000	101.71255				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.95238				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.22898				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.87999				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.91700				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A On 21/11/2022 Spot Bond					0.00000	100.87795				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.99862				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.19033				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.22607				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.08200				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.36541				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.03943				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.35565				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.76177				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.41701				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.01000				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	100.82203				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.54828	8.49000	101.52534				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.12246				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.93296				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.88859				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	100.92764				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.05484	5.76000	101.03925				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.96668				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.03055				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.03410				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.02168				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.10682				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.08376				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.40281				0.00	0	200,000,00
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TH16D: On 21/08/2024 Spot Bond					0.00000	101.55334				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.46480				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.00365				0.00	0	
<b>Total TH17B1 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 TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17C On 21/02/2026 Spot Bond					0.00000	101.06746				0.00	0	200,000,00
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
TH17D On 21/02/2026 Spot Bond					0.00000	101.39332				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/02/2022 Spot Bond					0.00000	100.78494				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.62796				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			6.56500	103.33089	6.56500	103.31245				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			7.41500	106.85688	7.41500	106.83539		87,941,900,000,000.00		11,860,000,000	6,180,000,00	
<b>Total TL25 SPOT</b>								<b>87,941,900,000,000.00</b>		<b>11,860,000,000</b>	<b>6,180,000,00</b>	
<b>Total For TL25</b>								<b>87,941,900,000,000.00</b>		<b>11,860,000,000</b>	<b>6,180,000,00</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	101.67846				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	100.31041				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.50000	102.41297	8.50000	102.38955		6,681,000,000,000.00		786,000,000		
<b>Total TL28 SPOT</b>								<b>6,681,000,000,000.00</b>		<b>786,000,000</b>		
<b>Total For TL28</b>								<b>6,681,000,000,000.00</b>		<b>786,000,000</b>		
TL29 On 24/04/2025 Spot Bond					0.00000	100.61156				0.00	0	3,900,000,00
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>3,900,000,00</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.57700				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	100.89348				0.00	0	500,000,00

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 TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
TL32 On 09/02/2027 Spot Bond					0.00000	101.14562				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			7.08500	106.63414	7.08500	106.61397				0.00	0	1,138,691,80
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,138,691,80</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>1,138,691,80</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	27.86167	100.00000	27.80034				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			8.84000	103.87904	8.84000	103.85462				0.00	0	1,664,152,10
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,664,152,10</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,664,152,10</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.20459	100.00000	15.17112				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			9.85000	99.77791	9.85000	99.75185				0.00	0	18,560,762,60
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,560,762,60</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>18,560,762,60</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	13.53546	100.00000	13.50567				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			11.07000	97.34941	11.07000	97.32060				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	116.29934	8.00000	116.27427				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			12.17000	90.12238	12.17000	90.09313			60,850,000,000,000.00	5,000,000,000	7,390,000,00	
<b>Total TN40 SPOT</b>									<b>60,850,000,000,000.00</b>	<b>5,000,000,000</b>	<b>7,390,000,00</b>	
<b>Total For TN40</b>									<b>60,850,000,000,000.00</b>	<b>5,000,000,000</b>	<b>7,390,000,00</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.54806	10.75000	100.51914			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.53505				0.00	0	
<b>Total TR5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A11</b>										<b>0.00</b>	<b>0</b>	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.54094				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.52840	7.61000	102.66740				0.00	0	
<b>Total TR5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A31</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.46162				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.31775				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			6.57500	106.53517	6.57500	106.51645				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.05922				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.36525				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.64503				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	100.20448				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.21488				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			6.86500	105.63137	6.86500	105.61179				0.00	0	
<b>Total TRA4A4 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 TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.20448				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.21488				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.34839	8.62000	100.32512				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.84063				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.96968				0.00	0	
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.61224				0.00	0	600,000,00
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
TRA5C On 20/06/2026 Spot Bond					0.00000	100.77763				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.62581				0.00	0	
<b>Total TSP255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP255</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.58059				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.16886				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	98.06918				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.39878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26C On 16/09/2022 Spot Bond					0.00000	95.47150				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>	
TU1A11On 31/01/2025 Spot Bond					0.00000	100.54197				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11On 31/01/2025 Spot Bond					0.00000	99.87973				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.55863				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.23048				0.00	0	
<b>Total TWC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC381</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.92402				0.00	0	
<b>Total TWC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC382</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.80778				0.00	0	
<b>Total TWC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC383</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.69559				0.00	0	
<b>Total TWC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC384</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TWC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC385</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.45999				0.00	0	
<b>Total TWC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC386</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.21368				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TWC38 On 17/01/2022 Spot Bond					0.00000	100.14613				0.00	2,225,000,000	2,225,000,000
<b>Total TWC388 SPOT</b>										<b>0.00</b>	<b>2,225,000,000</b>	<b>2,225,000,000</b>
<b>Total For TWC388</b>										<b>0.00</b>	<b>2,225,000,000</b>	<b>2,225,000,000</b>
TWC38 On 24/01/2022 Spot Bond					0.00000	100.07869				0.00	0	
<b>Total TWC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC389</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.46500	104.40382	10.46500	104.37440				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.04070				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.16854				0.00	0	1,000,000,000
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.22754				0.00	0	200,000,000
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.48307				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	100.27219				0.00	1,000,000,000	250,000,000
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>250,000,000</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>250,000,000</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.09242				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.93198				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.01313				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.05242				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.91765				0.00	1,600,000,000	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>1,600,000,000</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.93568				0.00	0	
<b>Total VKE18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE18</b>										<b>0.00</b>	<b>0</b>	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.59082				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.22e+017</b>	<b>181,288,969,000</b>	<b>994,316,973,700</b>
<b>Total for SPOT :</b>										<b>1.22e+017</b>	<b>181,288,969,000</b>	<b>994,316,973,700</b>
<b>Total Futures</b>										<b>1.22e+017</b>	<b>181,288,986,269</b>	<b>994,318,453,500</b>
<b>Total Options</b>										<b>0,00</b>	<b>0</b>	<b>175,500</b>
<b>Grand Total:</b>										<b>1.22e+017</b>	<b>181,288,986,269</b>	<b>994,318,629,000</b>