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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/02/2022 Bond Future			11.34955	78.51932	11.34699	78.53274			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.58181	75.69788	11.57909	75.71172			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.82977	76.57315	11.82691	76.58727			0.00	0	
ES33 On 03/11/2022 Bond Future			12.07773	73.81133	12.07473	73.82570			0.00	0	
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>34</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>34</b>
ES42 On 03/02/2022 Bond Future			11.79898	77.24240	11.81694	77.13419			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			12.01660	73.92445	12.03529	73.81524			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.24216	74.77747	12.26166	74.66695			0.00	0	
ES42 On 03/11/2022 Bond Future			12.46845	71.51348	12.48881	71.40159			0.00	0	
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,70</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,70</b>
I2025 On 03/02/2022 Bond Future			155.13894	155.13894	154.83834	154.83834			0.00	0	5,37
I2025 On 05/05/2022 Bond Future			157.02802	157.02802	156.72439	156.72439			0.00	0	16
I2025 On 04/08/2022 Bond Future			157.33087	157.33087	157.02352	157.02352			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	03/11/2022	Bond Future			159.31732	159.31732	159.00640	159.00640			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,48</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,48</b>
I2029	On	03/02/2022	Bond Future			115.23876	115.23876	114.45130	114.45130			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			115.44452	115.44452	114.64790	114.64790			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.85230	116.85230	116.04597	116.04597			0.00	0	
I2029	On	03/11/2022	Bond Future			117.10428	117.10428	116.28801	116.28801			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,95</b>
I2033	On	03/02/2022	Bond Future			111.15211	111.15211	111.13877	111.13877			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			111.22704	111.22704	111.21398	111.21398			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			112.58341	112.58341	112.57016	112.57016			0.00	0	
I2033	On	03/11/2022	Bond Future			112.70060	112.70060	112.68740	112.68740			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,51</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,51</b>
I2038	On	03/02/2022	Bond Future			124.42548	124.42548	124.41014	124.41014			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			125.94071	125.94071	125.92566	125.92566			0.00	0	6,11
I2038	On	04/08/2022	Bond Future			125.66295	125.66295	125.64774	125.64774			0.00	0	
I2038	On	03/11/2022	Bond Future			127.24991	127.24991	127.23469	127.23469			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,98</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,98</b>
I2046	On	03/02/2022	Bond Future			115.48352	115.48352	113.91522	113.91522			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			115.00824	115.00824	113.42151	113.42151			0.00	0	1,11
I2046	On	04/08/2022	Bond Future			116.41087	116.41087	114.80454	114.80454			0.00	0	
I2046	On	03/11/2022	Bond Future			115.95859	115.95859	114.33236	114.33236			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>15,67</b>
I2050	On	03/02/2022	Bond Future			116.19904	116.19904	116.40487	116.40487			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			117.61389	117.61389	117.82277	117.82277			0.00	0	3,11
I2050	On	04/08/2022	Bond Future			117.03438	117.03438	117.24582	117.24582			0.00	0	
I2050	On	03/11/2022	Bond Future			118.51228	118.51228	118.72674	118.72674			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,87</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>8,87</b>
R186	On	03/02/2022	Bond Future			8.16984	110.59575	8.22017	110.38586		5.73	90,135,536.25	815	55,32
R186	On	05/05/2022	Bond Future			8.40075	111.91583	8.45452	111.70387		5.47	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.66338	107.91960	8.72114	107.70493		5.83	0.00	0	
R186	On	03/11/2022	Bond Future			8.92936	109.30971	8.99146	109.09283		5.44	0.00	0	

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 R186 Future</b>												<b>90,135,536.25</b>	<b>815</b>	<b>59,72</b>
R186	On	03/02/2022	Bond Future	7.28	Call			124.10000	0.12410	135,120	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,129.82000	4.12982	3,930,950	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			128.14000	0.12814	139,520	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,090.30000	4.09030	3,891,790	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			132.20000	0.13220	143,950	5.57	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,050.81000	4.05081	3,852,670	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			342.51000	0.34251	370,440	5.08	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,266.30000	4.26630	4,082,270	5.08	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,405.31000	1.40531	1,488,260	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,015.82000	2.01582	1,886,810	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			66.31000	0.06631	72,440	5.09	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,132.01000	7.13201	6,926,180	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			210.40000	0.21040	229,070	4.95	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,961.43000	4.96143	4,768,140	4.95	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,498.86000	1.49886	1,585,680	5.51	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.35	Put			1,911.35000	1.91135	1,786,210	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			753.31000	0.75331	805,420	5.32	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			3,045.28000	3.04528	2,885,430	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,128.29000	1.12829	1,199,040	5.43	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put			2,375.54000	2.37554	2,234,330	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,557.53000	3.55753	3,702,900	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			748.06000	0.74806	681,470	5.98	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			1,423.87000	1.42387	1,507,580	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,994.74000	1.99474	1,866,490	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,442.25000	1.44225	1,526,740	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,973.50000	1.97350	1,846,030	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,116.83000	2.11683	2,225,940	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,389.66000	1.38966	1,286,810	5.64	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,879.77000	2.87977	3,010,170	5.83	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			989.44000	0.98944	907,880	5.83	0.00	0	4,00
R186	On	04/08/2022	Bond Future	7.96	Put			3,810.27000	3.81027	3,650,770	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,166.33000	1.16633	1,230,930	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,389.13000	3.38913	3,239,060	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,341.49000	3.34149	3,192,550	5.67	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,777.95000	4.77795	4,929,240	6.62	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			936.94000	0.93694	873,560	6.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			185.20000	0.18520	200,000	5.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,981.07000	6.98107	6,781,200	5.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	04/08/2022	Bond Future	7.96	Call		937.51000	0.93751	992,680	5.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,180.53000	1.18053	1,245,690	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,365.25000	3.36525	3,215,740	5.66	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,194.84000	1.19484	1,260,570	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,609.99000	1.60999	1,689,330	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,199.49000	3.19949	3,061,950	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,625.28000	1.62528	1,705,130	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,179.25000	3.17925	3,042,220	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,594.79000	1.59479	1,673,610	5.35	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,219.84000	3.21984	3,081,780	5.35	0.00	0	
<b>Total R186 Option</b>											<b>0.00</b>	<b>0</b>	<b>24,72</b>
<b>Total For R186</b>											<b>90,135,536.25</b>	<b>815</b>	<b>84,44</b>
R197	On	03/02/2022	Bond Future			322.50037	322.50037	322.48208	322.48208		0.00	0	1,07
R197	On	05/05/2022	Bond Future			326.42707	326.42707	326.40985	326.40985		0.00	0	2,3
R197	On	04/08/2022	Bond Future			322.04441	322.04441	322.02712	322.02712		0.00	0	
R197	On	03/11/2022	Bond Future			326.11183	326.11183	326.09479	326.09479		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,31</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,31</b>
R202	On	03/02/2022	Bond Future			243.00721	243.00721	240.62447	240.62447		0.00	0	8,07
R202	On	05/05/2022	Bond Future			245.96593	245.96593	243.55503	243.55503		0.00	0	4,7
R202	On	04/08/2022	Bond Future			244.52318	244.52318	242.08306	242.08306		0.00	0	
R202	On	03/11/2022	Bond Future			247.61077	247.61077	245.14021	245.14021		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,46</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,46</b>
R2023	On	03/02/2022	Bond Future			5.46927	105.74975	5.52086	105.69661	1.20	3,595,491.50	34	13,47
R2023	On	05/05/2022	Bond Future			5.66965	103.10124	5.73715	103.04790	1.02	0.00	0	7,1
R2023	On	04/08/2022	Bond Future			6.06981	104.29983	6.16879	104.24535	0.80	0.00	0	
R2023	On	03/11/2022	Bond Future			6.91490	101.71674	7.09313	101.66230	0.87	0.00	0	
<b>Total R2023 Future</b>											<b>3,595,491.50</b>	<b>34</b>	<b>14,18</b>
R2023	On	03/02/2022	Bond Future	5.06	Call		44.72000	0.04472	51,970	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		520.83000	0.52083	474,940	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		47.40000	0.04740	54,960	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		513.15000	0.51315	467,570	0.99	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		50.32000	0.05032	58,200	1.00	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		505.70000	0.50570	460,440	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		592.82000	0.59282	629,340	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		141.92000	0.14192	125,100	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		580.71000	0.58071	616,900	1.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.29	Put		145.50000	0.14550	128,350	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		586.76000	0.58676	623,110	1.12	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		143.70000	0.14370	126,710	1.12	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		311.63000	0.31163	281,520	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		243.61000	0.24361	268,160	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		309.00000	0.30900	279,070	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		237.86000	0.23786	262,070	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		314.26000	0.31426	283,990	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		240.73000	0.24073	265,100	0.78	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		203.99000	0.20399	223,830	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		458.99000	0.45899	424,390	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		205.90000	0.20590	225,830	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		457.83000	0.45783	423,320	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		202.48000	0.20248	222,230	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		460.54000	0.46054	425,850	0.79	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>											<b>3,595,491.50</b>	<b>34</b>	<b>14,18</b>
R2030	On	03/02/2022	Bond Future			9.58279	91.48330	9.57995	91.49801	9.20	29,732,072.50	325	83,80
R2030	On	05/05/2022	Bond Future			9.79820	92.57582	9.79514	92.59113	8.80	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.03753	89.62959	10.03431	89.64511	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future			10.26395	90.79074	10.26054	90.80660	8.55	0.00	0	
<b>Total R2030 Future</b>											<b>29,732,072.50</b>	<b>325</b>	<b>98,53</b>
R2030	On	03/02/2022	Bond Future	8.39	Call		70.79000	0.07079	63,710	8.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,510.64000	6.51064	6,518,270	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		319.90000	0.31990	300,730	8.68	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		4,203.74000	4.20374	4,199,280	8.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		618.66000	0.61866	591,600	8.90	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.35	Put		2,266.06000	2.26606	2,247,320	9.10	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call		1,239.43000	1.23943	1,204,500	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,020.51000	2.02051	2,000,290	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		1,262.45000	1.26245	1,227,360	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,991.18000	1.99118	1,970,800	9.16	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,962.14000	1.96214	1,941,600	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,666.72000	1.66672	1,629,660	9.28	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,562.93000	1.56293	1,540,580	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,198.52000	2.19852	2,160,730	9.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		1,169.63000	1.16963	1,146,550	9.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		1,064.76000	1.06476	1,031,310	9.10	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		3,149.00000	3.14900	3,136,650	8.90	0.00	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
R2030 On 03/02/2022 Bond Future	9.90	Call			2,597.69000	2.59769	2,560,140	9.57		0.00	0	
R2030 On 03/02/2022 Bond Future	9.90	Put			958.74000	0.95874	935,900	9.57		0.00	0	8,00
R2030 On 03/02/2022 Bond Future	10.85	Call			6,458.71000	6.45871	6,432,660	10.78		0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			172.37000	0.17237	161,030	10.78		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.45	Call			1,285.73000	1.28573	1,250,480	9.17		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Call			491.92000	0.49192	477,460	8.18		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			5,596.05000	5.59605	5,596,900	8.18		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			52.56000	0.05256	49,390	8.36		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,179.40000	11.17940	11,191,540	8.36		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Call			2,673.19000	2.67319	2,645,080	8.93		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,902.71000	1.90271	1,889,910	8.93		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.14	Call			132.66000	0.13266	126,410	8.27		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,918.17000	8.91817	8,927,230	8.27		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			259.19000	0.25919	249,370	8.20		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			7,209.48000	7.20948	7,214,970	8.20		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,475.64000	3.47564	3,446,910	9.16		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,430.34000	1.43034	1,416,920	9.16		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			576.35000	0.57635	560,550	8.24		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,252.55000	5.25255	5,252,060	8.24		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,259.60000	1.25960	1,236,660	8.56		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,521.84000	3.52184	3,514,210	8.56		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	11.04	Call			6,532.16000	6.53216	6,505,640	10.12		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			569.58000	0.56958	558,370	10.12		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	10.19	Call			3,410.31000	3.41031	3,381,600	9.14		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,462.24000	1.46224	1,448,840	9.14		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,442.92000	3.44292	3,414,190	9.15		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,446.22000	1.44622	1,432,800	9.15		0.00	0	20
R2030 On 04/08/2022 Bond Future	9.56	Put			4,027.04000	4.02704	4,022,200	8.78		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			296.35000	0.29635	288,440	8.42		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,174.86000	9.17486	9,182,470	8.42		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			884.25000	0.88425	869,150	8.45		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,792.32000	5.79232	5,792,740	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,272.84000	1.27284	1,262,960	9.85		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.54	Call			1,665.23000	1.66523	1,645,040	8.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			4,088.40000	4.08840	4,083,730	8.76		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,684.31000	1.68431	1,664,030	8.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			4,057.64000	4.05764	4,052,880	8.77		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,703.52000	1.70352	1,683,160	8.78		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,550.40000	5.55040	5,525,000	9.85		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,730.03000	2.73003	2,709,470	8.61		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2030	On	03/11/2022	Bond Future	10.10	Put			3.48045000	3.48045	3,475,750	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,684.51000	2.68451	2,664,060	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,528.98000	3.52898	3,524,390	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,707.04000	2.70704	2,686,540	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,504.47000	3.50447	3,499,830	8.60	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>26,92</b>
<b>Total For R2030</b>												<b>29,732,072.50</b>	<b>325</b>	<b>125,48</b>
R2032	On	03/02/2022	Bond Future			10.04521	91.69244	10.02670	91.79970		10.29	275,077.32	3	109,38
R2032	On	05/05/2022	Bond Future			10.24849	88.64030	10.22912	88.74917		10.18	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.46618	89.64995	10.44594	89.76022		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			10.68183	86.66605	10.66067	86.77777		10.05	0.00	0	
<b>Total R2032 Future</b>												<b>275,077.32</b>	<b>3</b>	<b>129,77</b>
R2032	On	03/02/2022	Bond Future	8.91	Call			77.28000	0.07728	65,600	8.92	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,881.47000	6.88147	6,977,050	8.92	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			184.51000	0.18451	162,000	9.10	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,532.10000	5.53210	5,616,850	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			704.29000	0.70429	649,860	9.76	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.58	Put			3,364.09000	3.36409	3,416,130	9.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			796.92000	0.79692	738,500	9.84	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,198.09000	3.19809	3,246,930	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			896.91000	0.89691	834,540	9.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,998.25000	2.99825	3,043,140	9.91	0.00	0	1,08
R2032	On	03/02/2022	Bond Future	9.81	Put			2,480.53000	2.48053	2,514,920	10.09	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			1,440.68000	1.44068	1,361,600	10.19	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			2,179.58000	2.17958	2,207,760	10.19	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			2,161.49000	2.16149	2,068,330	10.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,507.63000	1.50763	1,521,730	10.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			722.11000	0.72211	666,890	9.78	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			1,069.98000	1.06998	1,075,080	10.70	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,195.01000	3.19501	3,090,530	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			952.69000	0.95269	955,470	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,235.09000	3.23509	3,130,310	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			936.75000	0.93675	939,230	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,211.77000	1.21177	1,138,900	10.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			921.20000	0.92120	923,390	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,316.11000	3.31611	3,210,750	10.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			905.88000	0.90588	907,780	10.85	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			3,647.65000	3.64765	3,540,210	10.97	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			791.80000	0.79180	791,620	10.97	0.00	0	27



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	10.35	Call			2,918.81000	2.91881	2,816,650	10.70	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			646.59000	0.64659	643,990	11.17	0.00	0	1,00
R2032 On 03/02/2022 Bond Future	10.66	Call			4,209.14000	4.20914	4,099,110	11.19	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			635.73000	0.63573	632,960	11.19	0.00	0	9
R2032 On 03/02/2022 Bond Future	10.90	Call			5,297.37000	5.29737	5,184,720	11.58	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			420.29000	0.42029	414,900	11.58	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			3,275.51000	3.27551	3,170,440	10.83	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			3,406.61000	3.40661	3,459,440	9.76	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			5,530.46000	5.53046	5,417,520	11.67	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			385.18000	0.38518	379,500	11.67	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			6,378.92000	6.37892	6,265,580	11.93	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			277.63000	0.27763	271,550	11.93	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.65	Call			4,165.09000	4.16509	4,055,230	11.17	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			5,240.86000	5.24086	5,140,920	11.39	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,149.10000	1.14910	1,158,030	11.39	0.00	0	95
R2032 On 05/05/2022 Bond Future	9.58	Call			1,010.11000	1.01011	962,570	9.79	0.00	0	70
R2032 On 05/05/2022 Bond Future	9.58	Put			4,765.21000	4.76521	4,826,540	9.79	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,485.25000	5.48525	5,384,200	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,077.67000	1.07767	1,085,490	11.48	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,394.56000	2.39456	2,318,990	10.34	0.00	0	70
R2032 On 05/05/2022 Bond Future	10.18	Put			2,671.47000	2.67147	2,704,770	10.34	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,723.06000	2.72306	2,643,080	10.45	0.00	0	95
R2032 On 05/05/2022 Bond Future	10.29	Put			2,381.47000	2.38147	2,410,360	10.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,066.16000	6.06616	5,962,850	11.68	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			927.85000	0.92785	933,410	11.68	0.00	0	70
R2032 On 05/05/2022 Bond Future	11.02	Call			5,403.48000	5.40348	5,302,790	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			1,100.99000	1.10099	1,109,170	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,444.43000	5.44443	5,343,550	11.46	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			1,089.37000	1.08937	1,097,360	11.46	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			5,432.70000	5.43270	5,495,400	9.47	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,721.07000	3.72107	3,765,320	9.85	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,447.09000	2.44709	2,380,720	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,690.78000	3.69078	3,734,680	9.86	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			410.46000	0.41046	389,100	8.98	0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			8,978.62000	8.97862	9,067,530	8.98	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,351.52000	1.35152	1,303,950	9.47	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Put			1,162.89000	1.16289	1,172,850	11.33	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,335.98000	8.33598	8,232,300	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			916.62000	0.91662	923,210	11.70	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,396.63000	2.39663	2,330,970	9.85	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	10.20	Put			3,751.54000	3.75154	3,796,150	9.85		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,421.79000	2.42179	2,355,770	9.85		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,162.64000	7.16264	7,062,330	11.33		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			3,465.76000	3.46576	3,393,360	10.15		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			3,469.30000	3.46930	3,508,620	10.15		0.00	0	
<b>Total R2032 Option</b>										<b>0.00</b>	<b>0</b>	<b>15,25</b>
<b>Total For R2032</b>										<b>275,077.32</b>	<b>3</b>	<b>145,06</b>
R2035 On 03/02/2022 Bond Future			10.40532	93.14094	10.37640	93.32930		11.52		0.00	0	98,3
R2035 On 05/05/2022 Bond Future			10.59562	89.77443	10.56549	89.96536		11.46		0.00	0	8,9
R2035 On 04/08/2022 Bond Future			10.80081	90.79576	10.76942	90.98901		11.10		0.00	0	
R2035 On 03/11/2022 Bond Future			11.00332	87.49600	10.97061	87.69177		11.37		0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>107,23</b>
R2035 On 03/02/2022 Bond Future	9.70	Call			462.66000	0.46266	407,350	10.75		0.00	0	6
R2035 On 03/02/2022 Bond Future	9.70	Put			5,034.61000	5.03461	5,167,660	10.75		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			836.81000	0.83681	755,630	11.10		0.00	0	2
R2035 On 03/02/2022 Bond Future	9.92	Put			3,885.99000	3.88599	3,993,170	11.10		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			1,248.85000	1.24885	1,146,260	11.35		0.00	0	2
R2035 On 03/02/2022 Bond Future	10.24	Put			2,531.86000	2.53186	2,601,830	11.51		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			1,696.21000	1.69621	1,575,660	11.53		0.00	0	2
R2035 On 03/02/2022 Bond Future	10.26	Put			2,460.10000	2.46010	2,527,910	11.53		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			1,950.16000	1.95016	1,821,190	11.63		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			2,188.04000	2.18804	2,247,430	11.63		0.00	0	5
R2035 On 03/02/2022 Bond Future	10.35	Put			2,155.69000	2.15569	2,214,070	11.64		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			2,951.37000	2.95137	2,798,030	12.01		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,446.02000	1.44602	1,481,040	12.01		0.00	0	2
R2035 On 03/02/2022 Bond Future	10.65	Call			3,117.56000	3.11756	2,961,200	12.07		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,358.09000	1.35809	1,390,090	12.07		0.00	0	6
R2035 On 03/02/2022 Bond Future	10.24	Call			1,635.79000	1.63579	1,517,400	11.51		0.00	0	5
R2035 On 03/02/2022 Bond Future	11.03	Put			740.79000	0.74079	751,890	12.78		0.00	0	2
R2035 On 03/02/2022 Bond Future	11.05	Call			4,960.60000	4.96060	4,782,590	12.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			717.07000	0.71707	727,420	12.82		0.00	0	1,6
R2035 On 03/02/2022 Bond Future	11.11	Call			5,257.89000	5.25789	5,077,820	12.94		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			650.54000	0.65054	658,830	12.94		0.00	0	2
R2035 On 03/02/2022 Bond Future	10.35	Call			1,983.25000	1.98325	1,853,270	11.64		0.00	0	1,6
R2035 On 03/02/2022 Bond Future	11.22	Put			543.53000	0.54353	548,670	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			5,862.96000	5.86296	5,679,480	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			534.66000	0.53466	539,540	13.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			5,914.01000	5.91401	5,730,280	13.19		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			526.04000	0.52604	530,670	13.19		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.03	Call			4,862.54000	4.86254	4,685,280	12.78		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			491.62000	0.49162	495,340	13.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,373.43000	6.37343	6,187,770	13.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			451.11000	0.45111	453,810	13.34		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			6,682.58000	6.68258	6,495,860	13.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			406.77000	0.40677	408,410	13.44		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.22	Call			5,812.09000	5.81209	5,628,870	13.15		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Put			3,078.03000	3.07803	3,163,800	11.35		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			8,463.04000	8.46304	8,272,850	13.98		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			224.63000	0.22463	222,800	13.98		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.88	Call			9,255.23000	9.25523	9,064,440	14.22		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			172.42000	0.17242	169,990	14.22		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.28	Call			6,117.69000	6.11769	5,933,050	13.26		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,366.91000	7.36691	7,193,790	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			907.64000	0.90764	925,450	13.13		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,414.28000	7.41428	7,240,900	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			898.14000	0.89814	915,690	13.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			7,319.58000	7.31958	7,146,720	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			917.24000	0.91724	935,310	13.11		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			8,829.82000	8.82982	8,979,800	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			7,114.55000	7.11455	7,247,280	10.24		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,710.12000	2.71012	2,605,320	10.92		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			4,204.36000	4.20436	4,292,810	10.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			3,033.12000	3.03312	2,921,720	11.01		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,836.35000	3.83635	3,918,200	11.01		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			686.30000	0.68630	643,030	10.10		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,585.16000	3.58516	3,662,340	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,311.17000	3.31117	3,194,530	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,554.71000	3.55471	3,631,320	11.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,342.81000	3.34281	3,225,600	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,524.48000	3.52448	3,600,520	11.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,105.33000	1.10533	1,044,810	10.24		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			4,695.56000	4.69556	4,557,820	11.45		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,512.10000	2.51210	2,567,610	11.45		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			9,161.60000	9.16160	8,988,950	12.90		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			1,050.34000	1.05034	1,070,940	12.90		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,279.68000	3.27968	3,163,610	11.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,429.41000	4.42941	4,303,870	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,481.40000	3.48140	3,551,630	11.46		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,462.28000	4.46228	4,336,290	11.47		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 Interest
R2035 On 03/11/2022 Bond Future	11.14	Put			3,455.29000	3.45529	3,525,070	11.47		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,495.27000	4.49527	4,368,820	11.48		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,429.35000	3.42935	3,498,670	11.48		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>11,88</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>119,11</b>
R2037 On 03/02/2022 Bond Future			10.59080	84.64975	10.58772	84.66996		12.77		4,486,436.75	53	111,68
R2037 On 05/05/2022 Bond Future			10.77873	85.66089	10.77548	85.68166		12.13		0.00	0	11,88
R2037 On 04/08/2022 Bond Future			10.98282	82.38148	10.97942	82.40259		12.38		0.00	0	
R2037 On 03/11/2022 Bond Future			11.17262	83.45316	11.16907	83.47463		12.08		0.00	0	
<b>Total R2037 Future</b>										<b>4,486,436.75</b>	<b>53</b>	<b>123,51</b>
R2037 On 03/02/2022 Bond Future	11.45	Call			5,915.24000	5.91524	5,872,000	14.58		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			525.30000	0.52530	502,270	14.58		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			5,966.19000	5.96619	5,923,100	14.60		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			516.79000	0.51679	493,910	14.60		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			6,017.20000	6.01720	5,974,280	14.63		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Put			508.41000	0.50841	485,700	14.63		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			7,337.68000	7.33768	7,301,430	13.86		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			925.46000	0.92546	909,980	13.86		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			7,243.47000	7.24347	7,207,130	13.82		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			944.83000	0.94483	929,260	13.82		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			7,290.64000	7.29064	7,254,340	13.84		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			935.18000	0.93518	919,650	13.84		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			3,704.13000	3.70413	3,695,200	12.29		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			2,356.92000	2.35692	2,345,400	12.83		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,203.74000	1.20374	1,183,500	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			6,944.05000	6.94405	6,944,920	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,177.63000	3.17763	3,147,670	12.28		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			3,735.78000	3.73578	3,726,930	12.28		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,208.68000	3.20868	3,178,640	12.29		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Call			3,239.87000	3.23987	3,209,760	12.30		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			3,672.70000	3.67270	3,663,700	12.30		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,027.25000	5.02725	4,994,620	12.83		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			4,436.39000	4.43639	4,407,530	12.32		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			3,649.83000	3.64983	3,642,440	12.32		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			4,470.25000	4.47025	4,441,340	12.33		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			3,624.08000	3.62408	3,616,640	12.33		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			4,503.88000	4.50388	4,474,920	12.34		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			3,598.17000	3.59817	3,590,680	12.34		0.00	0	
<b>Total R2037 Option</b>										<b>0.00</b>	<b>0</b>	<b>15</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
<b>Total For R2037</b>										<b>4,486,436.75</b>	<b>53</b>	<b>123,66</b>
R2040 On 03/02/2022 Bond Future			10.68514	86.85036	10.69236	86.79924		13.37		0.00	0	76,51
R2040 On 05/05/2022 Bond Future			10.86643	87.88781	10.87388	87.83644		12.70		0.00	0	8,48
R2040 On 04/08/2022 Bond Future			11.06291	84.38319	11.07066	84.33126		12.98		0.00	0	
R2040 On 03/11/2022 Bond Future			11.24516	85.48136	11.25319	85.42892		12.66		0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>85,07</b>
R2040 On 03/02/2022 Bond Future	11.57	Call			6,398.28000	6.39828	6,414,930	15.02		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			520.45000	0.52045	485,980	15.02		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,453.06000	6.45306	6,470,040	15.05		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			511.94000	0.51194	477,800	15.05		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,507.90000	6.50790	6,525,220	15.07		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			503.57000	0.50357	469,770	15.07		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			7,708.90000	7.70890	7,728,130	14.67		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			1,071.91000	1.07191	1,039,770	14.67		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,405.12000	13.40512	13,441,810	16.35		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			313.71000	0.31371	299,030	16.35		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Call			524.93000	0.52493	518,600	11.46		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,299.21000	8.29921	8,241,510	11.46		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,111.50000	2.11150	2,106,950	12.51		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,246.86000	4.24686	4,190,940	12.51		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			7,758.63000	7.75863	7,778,040	14.69		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1,061.03000	1.06103	1,029,070	14.69		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			7,808.57000	7.80857	7,828,160	14.71		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1,050.44000	1.05044	1,018,660	14.71		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			5,098.91000	5.09891	5,048,280	12.69		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			3,598.72000	3.59872	3,604,120	13.01		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,871.75000	3.87175	3,825,220	13.01		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			3,806.10000	3.80610	3,759,840	13.03		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			8,711.19000	8.71119	8,734,060	14.85		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,418.29000	1.41829	1,389,230	14.85		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Call			607.61000	0.60761	604,100	11.88		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			10,629.35000	10.62935	10,573,910	11.88		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,557.76000	2.55776	2,559,060	12.69		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			3,633.06000	3.63306	3,638,590	13.02		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,838.81000	3.83881	3,792,410	13.02		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,667.54000	3.66754	3,673,210	13.03		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			4,766.36000	4.76636	4,777,840	12.78		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,816.70000	3.81670	3,775,740	12.78		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,801.78000	4.80178	4,813,390	12.79		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/11/2022 Bond Future	11.41	Put			3.78805000	3.78805	3,747,220	12.79		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			4,731.05000	4.73105	4,742,400	12.77		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,845.53000	3.84553	3,804,440	12.77		0.00	0	
<b>Total R2040 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,98</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>90,05</b>
R2044 On 03/02/2022 Bond Future			10.71157	83.72430	10.73940	83.52315		14.01		225,302,091.30	2,691	53,82
R2044 On 05/05/2022 Bond Future			10.88310	84.72442	10.91196	84.52122		13.31		0.00	0	5,72
R2044 On 04/08/2022 Bond Future			11.06861	81.30895	11.09866	81.10331		13.60		0.00	0	
R2044 On 03/11/2022 Bond Future			11.24028	82.36709	11.27146	82.15909		13.27		0.00	0	
<b>Total R2044 Future</b>										<b>225,302,091.30</b>	<b>2,691</b>	<b>59,56</b>
R2044 On 03/02/2022 Bond Future	11.59	Call			6,337.24000	6.33724	6,479,440	15.85		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			558.33000	0.55833	499,380	15.85		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			6,392.17000	6.39217	6,535,040	15.87		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			549.36000	0.54936	491,080	15.87		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			6,447.16000	6.44716	6,590,690	15.90		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Put			540.54000	0.54054	482,920	15.90		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			7,766.67000	7.76667	7,906,880	15.49		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,101.31000	1.10131	1,038,320	15.49		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			7,666.63000	7.66663	7,805,940	15.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,123.34000	1.12334	1,059,450	15.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			7,716.55000	7.71655	7,856,320	15.46		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,112.18000	1.11218	1,048,750	15.46		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,804.24000	3.80424	3,685,150	13.69		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,780.32000	3.78032	3,867,460	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,771.17000	3.77117	3,652,670	13.70		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,709.69000	3.70969	3,795,660	13.68		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,837.28000	3.83728	3,717,610	13.68		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,745.07000	3.74507	3,831,620	13.69		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,748.04000	4.74804	4,846,670	13.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,899.97000	3.89997	3,790,600	13.40		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,784.00000	4.78400	4,883,120	13.41		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,870.58000	3.87058	3,761,700	13.41		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			4,712.52000	4.71252	4,810,640	13.39		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,929.89000	3.92989	3,820,010	13.39		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>225,302,091.30</b>	<b>2,691</b>	<b>59,56</b>
R2048 On 03/02/2022 Bond Future			10.64792	87.25031	10.66535	87.11982		13.76		31,148,360.67	357	179,02
R2048 On 05/05/2022 Bond Future			10.80823	83.87660	10.82628	83.74491		13.76		0.00	0	2,02
R2048 On 04/08/2022 Bond Future			10.97957	84.83003	10.99835	84.69674		13.34		0.00	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
R2048 On 03/11/2022 Bond Future			11.14708	81.51678	11.16657	81.38205		13.71		0.00	0	
<b>Total R2048 Future</b>										<b>31,148,360.67</b>	<b>357</b>	<b>181,05</b>
R2048 On 03/02/2022 Bond Future	9.80	Call			245.43000	0.24543	242,020	12.39		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			7,178.36000	7.17836	7,044,460	12.39		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			479.48000	0.47948	477,570	12.67		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			5,724.07000	5.72407	5,591,670	12.67		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			841.17000	0.84117	843,760	12.94		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.40	Put			3,381.25000	3.38125	3,261,380	13.26		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			1,670.85000	1.67085	1,686,740	13.43		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			2,923.23000	2.92323	2,808,630	13.43		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			2,397.36000	2.39736	2,426,020	13.69		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			2,139.00000	2.13900	2,037,170	13.69		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Put			1,536.63000	1.53663	1,449,200	13.99		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			3,732.31000	3.73231	3,782,780	14.15		0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			1,294.23000	1.29423	1,214,210	14.15		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			6,251.47000	6.25147	6,331,710	15.30		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			594.15000	0.59415	543,900	15.30		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			1,355.53000	1.35553	1,366,150	13.26		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.20	Put			4,450.72000	4.45072	4,322,820	12.94		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			6,307.86000	6.30786	6,388,640	15.32		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			584.51000	0.58451	534,800	15.32		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			6,364.30000	6.36430	6,445,610	15.35		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			575.03000	0.57503	525,850	15.35		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			3,259.36000	3.25936	3,302,420	13.99		0.00	0	90
R2048 On 05/05/2022 Bond Future	11.80	Call			7,734.41000	7.73441	7,816,300	15.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,141.59000	1.14159	1,091,790	15.77		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,785.89000	7.78589	7,868,110	15.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,130.24000	1.13024	1,080,770	15.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			7,682.98000	7.68298	7,764,540	15.75		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,153.07000	1.15307	1,102,940	15.75		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,901.87000	3.90187	3,816,120	13.32		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,807.85000	3.80785	3,855,780	13.33		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,867.07000	3.86707	3,781,710	13.33		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,844.22000	3.84422	3,892,530	13.34		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,832.53000	3.83253	3,747,550	13.34		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,771.64000	3.77164	3,819,180	13.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,853.60000	4.85360	4,910,960	13.76		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,941.76000	3.94176	3,864,390	13.76		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,890.74000	4.89074	4,948,430	13.77		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 Interest
R2048	On	03/11/2022	Bond Future	11.31	Put			3,911.30000	3.91130	3,834,260	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,927.99000	4.92799	4,986,010	13.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,881.05000	3.88105	3,804,340	13.77	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,60</b>
<b>Total For R2048</b>												<b>31,148,360.67</b>	<b>357</b>	<b>185,65</b>
R209	On	03/02/2022	Bond Future			10.34128	72.17907	10.33804	72.19760		12.85	29,088,165.21	403	17,76
R209	On	05/05/2022	Bond Future			10.51124	69.89920	10.50783	69.91825		12.76	0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.69072	70.69459	10.68718	70.71389		12.40	0.00	0	
R209	On	03/11/2022	Bond Future			10.86634	68.47084	10.86264	68.49053		12.67	0.00	0	
<b>Total R209 Future</b>												<b>29,088,165.21</b>	<b>403</b>	<b>23,16</b>
R209	On	03/02/2022	Bond Future	11.02	Call			4,343.15000	4.34315	4,302,970	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			589.99000	0.58999	568,340	14.26	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,386.29000	4.38629	4,346,240	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			580.25000	0.58025	558,730	14.29	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,429.53000	4.42953	4,389,610	14.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			570.66000	0.57066	549,270	14.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,781.09000	5.78109	5,748,730	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			888.66000	0.88866	875,350	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,154.05000	8.15405	8,124,230	15.34	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			480.82000	0.48082	470,050	15.34	0.00	0	12,05
R209	On	05/05/2022	Bond Future	9.75	Call			759.84000	0.75984	740,230	11.76	0.00	0	8,55
R209	On	05/05/2022	Bond Future	9.75	Put			5,181.37000	5.18137	5,180,810	11.76	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call			3,210.46000	3.21046	3,177,970	13.04	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			1,876.01000	1.87601	1,862,570	13.04	0.00	0	12,05
R209	On	05/05/2022	Bond Future	11.44	Call			5,821.78000	5.82178	5,789,450	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			879.03000	0.87903	865,750	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,862.52000	5.86252	5,830,230	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			869.50000	0.86950	856,260	14.29	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,258.89000	3.25889	3,252,050	12.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,697.84000	2.69784	2,671,630	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,230.44000	3.23044	3,223,530	12.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,644.36000	2.64436	2,618,300	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,287.29000	3.28729	3,280,530	12.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,671.16000	2.67116	2,645,020	12.25	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3,886.12000	3.88612	3,860,530	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,055.91000	3.05591	3,050,010	12.89	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			3,915.92000	3.91592	3,890,280	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,033.43000	3.03343	3,027,480	12.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			3,856.41000	3.85641	3,830,870	12.88	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.01	Put			3,078.53000	3.07853	3,072,680	12.88	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>32,62</b>
<b>Total For R209</b>												<b>29,088,165.21</b>	<b>403</b>	<b>55,78</b>
R210	On	03/02/2022	Bond Future			214.62463	214.62463	214.97835	214.97835			0.00	0	1,38
R210	On	05/05/2022	Bond Future			214.38582	214.38582	214.74469	214.74469			0.00	0	1(
R210	On	04/08/2022	Bond Future			217.00014	217.00014	217.36336	217.36336			0.00	0	
R210	On	03/11/2022	Bond Future			216.82620	216.82620	217.19436	217.19436			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,48</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,48</b>
R213	On	03/02/2022	Bond Future			9.85269	86.27062	9.84979	86.28582		9.96	8,540,791.38	99	20,78
R213	On	05/05/2022	Bond Future			10.05198	83.76814	10.04889	83.78385		9.83	0.00	0	
R213	On	04/08/2022	Bond Future			10.26919	84.72339	10.26596	84.73929		9.55	0.00	0	
R213	On	03/11/2022	Bond Future			10.48604	82.28848	10.48263	82.30474		9.57	0.00	0	
<b>Total R213 Future</b>												<b>8,540,791.38</b>	<b>99</b>	<b>20,78</b>
R213	On	03/02/2022	Bond Future	8.63	Call			57.40000	0.05740	51,320	8.86	0.00	0	2(
R213	On	03/02/2022	Bond Future	8.63	Put			6,778.29000	6.77829	6,787,410	8.86	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			105.29000	0.10529	95,890	8.88	0.00	0	1(
R213	On	03/02/2022	Bond Future	8.80	Put			5,848.83000	5.84883	5,854,630	8.88	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			349.50000	0.34950	329,190	9.32	0.00	0	2(
R213	On	03/02/2022	Bond Future	9.76	Put			1,887.67000	1.88767	1,866,130	9.97	0.00	0	1(
R213	On	03/02/2022	Bond Future	9.98	Put			1,345.60000	1.34560	1,322,150	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			427.07000	0.42707	404,370	9.40	0.00	0	4(
R213	On	03/02/2022	Bond Future	9.22	Put			3,813.52000	3.81352	3,806,020	9.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			1,007.88000	1.00788	974,490	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,437.34000	2.43734	2,419,150	9.81	0.00	0	2(
R213	On	03/02/2022	Bond Future	9.76	Call			1,415.40000	1.41540	1,378,660	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			991.96000	0.99196	968,530	10.41	0.00	0	2(
R213	On	03/02/2022	Bond Future	9.96	Call			1,964.37000	1.96437	1,925,790	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,389.38000	1.38938	1,366,000	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,994.26000	1.99426	1,955,650	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,367.35000	1.36735	1,343,940	10.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,024.38000	2.02438	1,985,730	10.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			426.83000	0.42683	408,350	11.16	0.00	0	2(
R213	On	03/02/2022	Bond Future	10.00	Call			2,085.47000	2.08547	2,046,760	10.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,303.06000	1.30306	1,279,550	10.19	0.00	0	4(
R213	On	03/02/2022	Bond Future	10.15	Call			2,579.27000	2.57927	2,540,560	10.39	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,025.00000	1.02500	1,001,490	10.39	0.00	0	2(
R213	On	03/02/2022	Bond Future	10.17	Call			2,648.44000	2.64844	2,609,810	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			4,123.20000	4.12320	4,118,090	9.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Call			2,932.67000	2.93267	2,894,460	10.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			869.01000	0.86901	846,000	10.52	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,296.36000	4.29636	4,261,740	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			481.90000	0.48190	462,480	11.05	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call			4,585.55000	4.58555	4,551,870	11.16	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,163.49000	4.16349	4,134,270	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,179.08000	1.17908	1,165,570	10.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,092.49000	4.09249	4,063,240	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,205.11000	1.20511	1,191,570	10.47	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,128.05000	4.12805	4,098,810	10.49	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,192.13000	1.19213	1,178,600	10.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,753.07000	3.75307	3,747,730	9.31	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,895.77000	1.89577	1,874,440	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,723.48000	3.72348	3,718,050	9.32	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,853.73000	1.85373	1,832,570	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,782.83000	3.78283	3,777,570	9.30	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,874.68000	1.87468	1,853,440	9.31	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,921.12000	2.92112	2,899,840	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,364.42000	3.36442	3,359,400	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,945.14000	2.94514	2,923,810	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,340.43000	3.34043	3,335,360	9.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			2,897.20000	2.89720	2,875,970	9.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,388.54000	3.38854	3,383,570	9.65	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>2,8</b>
<b>Total For R213</b>												<b>8,540,791.38</b>	<b>99</b>	<b>23,6</b>
R214	On	03/02/2022	Bond Future			10.69051	69.07176	10.70794	68.96938		13.88	0.00	0	20,0
R214	On	05/05/2022	Bond Future			10.85372	66.61634	10.87173	66.51302		13.85	0.00	0	4
R214	On	04/08/2022	Bond Future			11.02791	67.37339	11.04659	67.26889		13.46	0.00	0	
R214	On	03/11/2022	Bond Future			11.19836	64.96885	11.21771	64.86315		13.83	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>20,5</b>
R214	On	03/02/2022	Bond Future	11.39	Call			4,413.85000	4.41385	4,470,270	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			594.70000	0.59470	548,740	15.16	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,457.57000	4.45757	4,514,450	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			585.04000	0.58504	539,540	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,501.37000	4.50137	4,558,720	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			575.53000	0.57553	530,500	15.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,762.30000	5.76230	5,823,290	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,018.98000	1.01898	976,650	15.68	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,681.57000	5.68157	5,742,010	15.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.73	Put		1,040.12000	1.04012	997,240	15.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,721.84000	5.72184	5,782,560	15.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,029.42000	1.02942	986,820	15.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,270.83000	3.27083	3,201,760	13.44	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,925.02000	2.92502	2,960,750	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,242.43000	3.24243	3,173,660	13.45	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,869.04000	2.86904	2,904,180	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,299.21000	3.29921	3,229,850	13.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,897.08000	2.89708	2,932,510	13.44	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,903.59000	3.90359	3,948,110	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,188.24000	3.18824	3,127,060	13.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,932.97000	3.93297	3,977,750	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,164.05000	3.16405	3,103,130	13.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,874.31000	3.87431	3,918,580	13.91	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,212.59000	3.21259	3,151,160	13.91	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>0.00</b>	<b>0</b>	<b>20,52</b>
<b>Total for Bond</b>											<b>422,304,022.88</b>	<b>4,780</b>	<b>1,113,02</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ES42 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2025 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
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>	

Contract Details	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 R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 03/02/2022 GOVI			811.24400	811.24400	810.65800	810.65800				0.00	0	98
GOVI On 05/05/2022 GOVI			820.91500	820.91500	820.33200	820.33200				0.00	0	
GOVI On 04/08/2022 GOVI			830.62300	830.62300	830.03400	830.03400				0.00	0	
GOVI On 03/11/2022 GOVI			841.01800	841.01800	840.42600	840.42600				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 03/02/2022 GOVI	792.74	Call			179,180.00000	17.91800	185,040,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			179,080.00000	17.90800	184,940,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			178,980.00000	17.89800	184,840,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			320,820.00000	32.08200	326,650,000			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			321,020.00000	32.10200	326,850,000			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			320,920.00000	32.09200	326,750,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
GOVI	On	04/08/2022	GOVI	819.28	Call		107,540.00000	10.75400	113,430,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		107,740.00000	10.77400	113,630,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		107,640.00000	10.76400	113,530,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		200,060.00000	20.00600	205,980,000		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		199,960.00000	19.99600	205,880,000		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		200,160.00000	20.01600	206,080,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>9€</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>9€</b>
AL37	On	03/02/2022	Index Future			803.31400	803.31400	801.70700	801.70700		0.00	0	
AL37	On	05/05/2022	Index Future			812.89100	812.89100	811.27500	811.27500		0.00	0	
AL37	On	04/08/2022	Index Future			822.50400	822.50400	820.87000	820.87000		0.00	0	
AL37	On	03/11/2022	Index Future			832.79700	832.79700	831.14600	831.14600		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	03/02/2022	Index Future			922.52900	922.52900	922.70100	922.70100		0.00	0	
AL7T	On	05/05/2022	Index Future			933.52700	933.52700	933.71200	933.71200		0.00	0	
AL7T	On	04/08/2022	Index Future			944.56700	944.56700	944.75500	944.75500		0.00	0	
AL7T	On	03/11/2022	Index Future			956.38800	956.38800	956.58300	956.58300		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	03/02/2022	Index Future			822.19100	822.19100	821.56500	821.56500		0.00	0	1€
ALBI	On	05/05/2022	Index Future			831.99300	831.99300	831.36900	831.36900		0.00	0	1€
ALBI	On	04/08/2022	Index Future			841.83200	841.83200	841.20100	841.20100		0.00	0	
ALBI	On	03/11/2022	Index Future			852.36700	852.36700	851.73300	851.73300		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>2€</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>2€</b>
IGOV	On	03/02/2022	Index Future			305.56600	305.56600	304.56400	304.56400		0.00	0	4€
IGOV	On	05/05/2022	Index Future			309.28400	309.28400	308.27300	308.27300		0.00	0	
IGOV	On	04/08/2022	Index Future			313.01500	313.01500	311.99200	311.99200		0.00	0	
IGOV	On	03/11/2022	Index Future			317.00500	317.00500	315.97100	315.97100		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>4€</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>4€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
<b>Total for Index</b>										<b>0.00</b>	<b>0</b>	<b>72</b>
JIBAR f On 17/11/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500				0.00	0	50,00
JIBAR f On 15/12/2021 Jibar Future			3.88500	96.11500	3.97500	96.02500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.96000	96.04000	4.04000	95.96000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.24000	95.76000	4.34000	95.66000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.32500	95.67500	4.41500	95.58500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.62000	95.38000	4.73000	95.27000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.99000	95.01000	5.09000	94.91000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.40500	94.59500	5.50500	94.49500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.95000	94.05000	6.02500	93.97500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.29000	93.71000	6.36000	93.64000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.67000	93.33000	6.73500	93.26500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.96500	93.03500	7.01500	92.98500				0.00	75	
<b>Total Jibar Future</b>										<b>0.00</b>	<b>75</b>	<b>50,21</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>75</b>	<b>50,21</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>75</b>	<b>50,21</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
<b>Total 5Y STND Future</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>										<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>										<b>422,304,022.88</b>	<b>4,855</b>	<b>1,164,95</b>
ABCPI3 On 07/12/2023 Spot Bond			2.58000	321.01584	2.58000	320.94954				0.00	0	
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.93277				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.19715				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	103.69744	9.65000	103.67074				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF005 On 30/06/2031 Spot Bond			10.93000	92.53933	10.93000	94.23056				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	101.24514				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.95197				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.23070				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.90051				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.97063				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.64920				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.82967				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.93500				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.14378				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.56038				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>	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.68187				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.78611				0.00	0	
<b>Total ABFN29 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 ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.73977				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.69878				0.00	0	
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.24613				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.28415				0.00	0	
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.81075				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.99515				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.44891				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.31505				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.16699				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.31390				0.00	0	1,070,000,00
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,070,000,00</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>1,070,000,00</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.19153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.48445				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	100.46059				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	100.47347				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	100.48272				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	100.72598				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	99.92049				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	99.91614				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>	700,000,00
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.75105				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.62267				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	100.74250				0.00	0	
<b>Total ABFN51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN51</b>										<b>0.00</b>	<b>0</b>	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.52633				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.40446				0.00	0	
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.07457				0.00	599,696,800	149,924,200
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>599,696,800</b>	<b>149,924,200</b>
<b>Total For ABJ02</b>										<b>0.00</b>	<b>599,696,800</b>	<b>149,924,200</b>
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.25188				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	100.63852				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			7.25000	7.25000	7.25000	145.01161				0.00	0	977,400
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>977,400</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>977,400</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.42256	100.00000	27.35745				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			3.00000	3.00000	3.00000	153.40490				0.00	0	
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	
ABN62 On 31/03/2028 Spot Bond			3.69000	3.69000	3.69000	203.50843				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	231.23249				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.93000	6.93000	6.93000	102.64518				0.00	0	
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	
ABN79 On 21/12/2026 Spot Bond			7.98500	7.98500	7.98500	114.61656				0.00	0	
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	
ABS13 On 14/05/2022 Spot Bond			5.09000	102.31213	5.09000	102.29821				0.00	0	
<b>Total ABS13 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 ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.46000	104.24344	5.46000	104.22793				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			7.48000	110.07539	7.48000	110.05307				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			8.25000	111.28480	8.25000	111.25995				0.00	0	
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	
ABS18 On 26/09/2023 Spot Bond			5.90000	108.24908	5.90000	108.23169				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			8.24000	103.82042	8.24000	103.79726				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/F On 11/09/2026 Spot Bond			100.00000	12.08976	100.00000	12.06271				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			1.90000	325.20334	1.90000	325.14216				0.00	0	
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	
ABS14 On 31/01/2022 Spot Bond			1.40500	176.16753	1.40500	176.13670				0.00	0	
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.86000	10.86000	10.86000	103.98844				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	101.01648				0.00	0	
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.98491				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>	
ACL148 On 20/12/2021 Spot Bond					0.00000	100.95045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.67779				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.98203				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.98203				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	101.00892				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	101.00892				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	169.83340				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	173.21373				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	100.93149				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	101.91810				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.08969				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.32688				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	102.55705				0.00	6,430,400,000	3,215,200,000
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>6,430,400,000</b>	<b>3,215,200,000</b>
<b>Total For AGL01</b>										<b>0.00</b>	<b>6,430,400,000</b>	<b>3,215,200,000</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	101.94671				0.00	920,000,000	460,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>920,000,000</b>	<b>460,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	99.78677				0.00	0	0
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.19102				0.00	1,180,800,000	1,080,700,900
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>1,180,800,000</b>	<b>1,080,700,900</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>1,180,800,000</b>	<b>1,080,700,900</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	106.02797				0.00	220,800,000	56,140,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>220,800,000</b>	<b>56,140,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>220,800,000</b>	<b>56,140,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	104.34578				0.00	0	200,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	104.12494				0.00	0	0
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.43798				0.00	0	0
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.45412				0.00	0	0
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AH2A3 On 18/07/2026 Spot Bond			8.28500	99.10667	8.28500	100.43198				0.00	0	0
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.47851				0.00	0	0
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.55973				0.00	0	0
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For AH2C11</b>									<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.66105			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	100.38096			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	99.93093			0.00	120,000,000	30,000,000
<b>Total AHF5A2 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For AHF5A2</b>									<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
AHF5A: On 21/08/2023 Spot Bond			6.62000	107.66355	6.62000	107.64449			0.00	0	
<b>Total AHF5A3 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>									<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.93564			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	99.92690			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	99.92154			0.00	0	
<b>Total AHF5C1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>									<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.20405			0.00	0	
<b>Total AHF5D1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>									<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.11971			0.00	0	
<b>Total AHF6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>									<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.43093			0.00	0	
<b>Total AHF6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>									<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.92682			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	99.92143			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.88391				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.09576				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	99.93221				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	99.92412				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.92614				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91874				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.92130				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.87324				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.87991				0.00	0	
<b>Total AHF7D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D2</b>										<b>0.00</b>	<b>0</b>	
AIR02 On 30/04/2023 Spot Bond			7.70000	105.95523	7.70000	105.93324				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.12000	106.88145	8.12000	106.85833		723,142,028,000.00		89,056,900	22,418,200	
<b>Total AIR04 SPOT</b>								<b>723,142,028,000.00</b>		<b>89,056,900</b>	<b>22,418,200</b>	
<b>Total For AIR04</b>								<b>723,142,028,000.00</b>		<b>89,056,900</b>	<b>22,418,200</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.67000	95.82131	11.67000	95.79177				120,303,696,000.00	10,308,800	2,577,20
<b>Total AIR05 SPOT</b>										<b>120,303,696,000.00</b>	<b>10,308,800</b>	<b>2,577,20</b>
<b>Total For AIR05</b>										<b>120,303,696,000.00</b>	<b>10,308,800</b>	<b>2,577,20</b>
AIRL01 On 30/04/2028 Spot Bond			5.71500	182.22737	5.71500	182.17430				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	99.76095				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	100.81986				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	100.37320				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.01277				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	101.11191				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	99.88017				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	100.17456				0.00	0	
<b>Total APF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF16</b>										<b>0.00</b>	<b>0</b>	
APF17 On 21/01/2022 Spot Bond					0.00000	100.44258				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			4.82000	246.70683	4.82000	246.64107				0.00	0	
<b>Total ASN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN02</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			4.83500	223.47295	4.83500	223.41324				0.00	0	
<b>Total ASN03 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 ASN037</b>									<b>0.00</b>	<b>0</b>	
ASN13: On 31/01/2022 Spot Bond			2.38000	175.82097	2.38000	175.78554			92,344,000,000.00	38,800,000	9,700,00
<b>Total ASN137 SPOT</b>									<b>92,344,000,000.00</b>	<b>38,800,000</b>	<b>9,700,00</b>
<b>Total For ASN137</b>									<b>92,344,000,000.00</b>	<b>38,800,000</b>	<b>9,700,00</b>
ASN14: On 31/01/2022 Spot Bond			2.42500	175.80501	2.42500	175.76937			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			4.56000	193.63827	4.56000	193.58786			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	101.09112			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	100.79196			0.00	0	
<b>Total ASN194 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>									<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			4.85000	112.79914	4.85000	112.76906			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	100.85087			0.00	0	
<b>Total ASN196 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>									<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.86384			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	100.94991			0.00	0	17,955,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,955,40</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>17,955,40</b>
ASN204 On 24/08/2025 Spot Bond					0.00000	103.99281				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.19571				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.08798				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.85443				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.02892				0.00	333,200,000	83,300,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,00</b>
ASN278 On 20/08/2048 Spot Bond					0.00000	99.92527				0.00	253,200,000	63,300,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>253,200,000</b>	<b>63,300,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>253,200,000</b>	<b>63,300,00</b>
ASN279 On 21/08/2023 Spot Bond					0.00000	99.92717				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.06343				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.80868				0.00	102,000,000	25,500,00
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>102,000,000</b>	<b>25,500,00</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>102,000,000</b>	<b>25,500,00</b>
ASN291 On 20/12/2023 Spot Bond					0.00000	100.92200				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.37239				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31: On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	106.44641				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			4.90500	4.90500	4.90500	99.70862				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	100.87264				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	100.99781				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.12949				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.17602				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			4.96000	111.24370	4.96000	111.21371				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	100.93776				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	100.85082				0.00	0	16,533,10
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,533,10</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>16,533,10</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91023				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	100.89825				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.89825				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.23386				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.07995				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.88082				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.91401				0.00	0	
<b>Total ASN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN374</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.48289				0.00	0	
<b>Total ASN381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN381</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.97385				0.00	0	
<b>Total ASN383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN383</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.97385				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.54578				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.88872				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.93351				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.92858				0.00	333,200,000	83,300,000
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.88240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.04040				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	101.07802				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.48263				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	100.79932				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	100.82514				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	101.10057				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	101.70590				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	104.57000				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	100.43027				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.43435				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.71462				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	102.31424				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.26281				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.30781				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	100.89535				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.24094				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	120.29600				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	102.25674				0.00	0	2,100,000,00
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	<b>2,100,000,00</b>
ASN48: On 01/09/2025 Spot Bond					0.00000	100.89225				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	100.86643				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	100.86643				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.86898				0.00	0	
<b>Total ASN507 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 ASN507</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 21/12/2026 Spot Bond			9.68000	100.98965	9.68000	100.96357			1,428,768,000,000.00	147,600,000	36,900,00
<b>Total ASN508 SPOT</b>									<b>1,428,768,000,000.00</b>	<b>147,600,000</b>	<b>36,900,00</b>
<b>Total For ASN508</b>									<b>1,428,768,000,000.00</b>	<b>147,600,000</b>	<b>36,900,00</b>
ASN50: On 21/12/2026 Spot Bond			8.86000	100.60095	8.86000	100.57712			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			9.41000	99.24117	9.41000	99.21623			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			9.41000	99.24117	9.41000	99.21623			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	102.69574	9.10000	102.67090			0.00	0	500,000,00
<b>Total ASN522 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN522</b>									<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN52: On 31/07/2024 Spot Bond			11.05000	103.26721	11.05000	103.23703			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	103.25258	11.00000	103.22254			0.00	0	
<b>Total ASN530 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN530</b>									<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.10624	10.50000	103.07758			0.00	0	
<b>Total ASN532 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN532</b>									<b>0.00</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.10624	10.50000	103.07758			0.00	0	1,800,000,00
<b>Total ASN538 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For ASN538</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
ASN54: On 02/04/2026 Spot Bond					0.00000	100.76530			0.00	0	
<b>Total ASN540 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>									<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.23683			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	101.78583			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.13552	10.60000	103.10658				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.07200	10.47000	103.06887				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.12088	10.55000	103.09208				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.20579				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	100.38680				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.14298				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	100.49765				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	100.85085				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	100.91344				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.03339				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.02870				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58( On 14/03/2022 Spot Bond					0.00000	101.19894				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58( On 18/03/2024 Spot Bond					0.00000	102.38997				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	102.69045	9.22000	102.66499				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	100.54417				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	100.52091				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	100.36503				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	100.36570				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	101.52276				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 31/01/2030 Spot Bond					0.00000	100.23297				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 31/01/2030 Spot Bond					0.00000	100.28749				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	100.98605				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 06/05/2024 Spot Bond					0.00000	100.16235				0.00	0	
<b>Total ASN613 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 ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.93741				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	101.72680				0.00	0	170,000,00
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
ASN61: On 11/05/2023 Spot Bond					0.00000	100.12307				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	100.88617				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	101.15308				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	101.57894				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	100.72102				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	101.02467				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.12858				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.31419				0.00	0	
<b>Total ASN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN635</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.25659				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	101.15466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.61411				0.00	0	900,000,00
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
ASN646 On 31/03/2032 Spot Bond					0.00000	100.91293				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>	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.06144				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>	
ASN660 On 15/11/2021 Spot Bond					0.00000	0.00000				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>	
ASN662 On 15/11/2021 Spot Bond					0.00000	0.00000				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>	
ASN663 On 15/11/2021 Spot Bond					0.00000	0.00000				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>	
ASN664 On 27/02/2023 Spot Bond					0.00000	99.81675				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN665 On 19/11/2021 Spot Bond					0.00000	101.16507				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>	
ASN666 On 19/08/2025 Spot Bond					0.00000	99.96787				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>	
ASN667 On 18/11/2021 Spot Bond					0.00000	101.17801				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>	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.74017				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67( On 23/11/2021 Spot Bond					0.00000	99.92307				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	100.81477				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	99.88466				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	101.07966				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	101.12700				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	103.64300				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	101.60327				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	100.88791				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69( On 31/01/2030 Spot Bond					0.00000	100.29344				0.00	0	
<b>Total ASN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN692</b>										<b>0.00</b>	<b>0</b>	
ASN69( On 31/07/2026 Spot Bond					0.00000	100.27276				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	100.67655				0.00	0	
<b>Total ASN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN694</b>										<b>0.00</b>	<b>0</b>	
ASN69( On 31/01/2030 Spot Bond					0.00000	100.26214				0.00	0	
<b>Total ASN695 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 ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.96915				0.00	10,000,000,000	10,000,000,000
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For ASN700</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>10,000,000,000</b>
ASN70: On 20/06/2026 Spot Bond					0.00000	101.05983				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	100.83731				0.00	0	
<b>Total ASN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN703</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.13278				0.00	0	
<b>Total ASN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN707</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.68745				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	100.68338				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	100.04089				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	99.96500				0.00	0	
<b>Total ASN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN714</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.96376				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.06793				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.59456				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.66512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total ASN718 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>									<b>0.00</b>	<b>0</b>	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.58810			0.00	0	
<b>Total ASN719 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN719</b>									<b>0.00</b>	<b>0</b>	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.60344			0.00	0	
<b>Total ASN721 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>									<b>0.00</b>	<b>0</b>	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.50847			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>	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.38993			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>	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.39988			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>	
ASN726 On 05/06/2023 Spot Bond					0.00000	100.36550			0.00	0	
<b>Total ASN733 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>									<b>0.00</b>	<b>0</b>	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.26342			0.00	0	
<b>Total ASN735 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>									<b>0.00</b>	<b>0</b>	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.28444			0.00	0	
<b>Total ASN736 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>									<b>0.00</b>	<b>0</b>	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.30249			0.00	0	
<b>Total ASN737 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>									<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.65000	102.99423	4.65000	102.98132		279,000,000,000.00	60,000,000	930,000,000	
<b>Total BAW21 SPOT</b>								<b>279,000,000,000.00</b>	<b>60,000,000</b>	<b>930,000,000</b>	
<b>Total For BAW21</b>								<b>279,000,000,000.00</b>	<b>60,000,000</b>	<b>930,000,000</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.39239	9.30000	101.36736		0.00	0	0	
<b>Total BAW21/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For BAW21/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	102.15269				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.32570				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.92940				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	101.01136				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.66781				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			7.01000	99.09372	7.01000	99.07496				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	101.76115				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.06984				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	99.96528				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	101.93518				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.08526				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.82000	8.82000	8.82000	104.45003				0.00	0	
<b>Total BAYA67 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 BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.47000	11.47000	11.47000	103.96050				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.99661				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.03664				0.00	0	328,01
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>328,01</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>328,01</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.95999				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.96021				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.97419				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.30891				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.11789				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.08980				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.15051				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.11726				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.14977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.08442				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.14958				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.17459				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	101.35901				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.11737				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.24819				0.00	0	
<b>Total BAYA89 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA89</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.32331				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.05283				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.08497				0.00	0	
<b>Total BAYA92 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA92</b>										<b>0.00</b>	<b>0</b>	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.05242				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	101.31216				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.71478				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.34494				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.31293				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>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.75780				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>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.37810				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>	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.31248				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			8.41500	8.41500	8.41500	99.21765				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.21613				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	101.67629				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	101.13493				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.02918				0.00	0	
<b>Total BDX34 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 BDX34</b>									<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.18005			0.00	0	
<b>Total BDX35 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>									<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.10313			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	78.87797			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			7.61000	105.61506	7.61000	105.59327			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	101.50039			0.00	0	
<b>Total BGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>									<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.98935			0.00	0	30,000,00
<b>Total BGL15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For BGL15</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	99.84287			0.00	0	
<b>Total BGL16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>									<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.60383			0.00	0	
<b>Total BGL17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>									<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.19779			0.00	0	
<b>Total BGL18 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>									<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.22104			0.00	0	
<b>Total BGL19 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>									<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.24350			0.00	0	
<b>Total BGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>									<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	101.58709			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.51126				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			6.36000	106.05088	6.36000	106.03254				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	101.00141				0.00	0	700,000,00
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.54038				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	100.46747				0.00	16,000,000,000	8,000,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>16,000,000,000</b>	<b>8,000,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>16,000,000,000</b>	<b>8,000,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.33604				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.34097				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	100.64159				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	99.89600				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	98.14400				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.48400				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	53.56900				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	100.99483				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	99.98772				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	100.64195				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	100.35701				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	99.98472				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	99.70421				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	100.16942				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.47103				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	100.21625				0.00	0	
<b>Total BPPF25 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 BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.61835				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 03/11/2022 Spot Bond					0.00000	100.20104				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	100.20862				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	99.97704				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	99.98698				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>	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.18396				0.00	0	
<b>Total BPPF33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF33</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.77484				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	98.88293				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.20716				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01: On 23/06/2023 Spot Bond			7.99000	111.79981	7.99000	111.77588				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02: On 12/06/2024 Spot Bond			8.16000	112.88717	8.16000	112.86250			619,794,432,000.00		75,955,200	18,988,800



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total CCT02 SPOT</b>									<b>619,794,432,000.00</b>	<b>75,955,200</b>	<b>18,988,800</b>
<b>Total For CCT02</b>									<b>619,794,432,000.00</b>	<b>75,955,200</b>	<b>18,988,800</b>
CCT03 On 15/03/2025 Spot Bond			8.76000	108.73819	8.76000	108.71245			16,849,253,808,000.00	1,923,430,800	480,857,700
<b>Total CCT03 SPOT</b>									<b>16,849,253,808,000.00</b>	<b>1,923,430,800</b>	<b>480,857,700</b>
<b>Total For CCT03</b>									<b>16,849,253,808,000.00</b>	<b>1,923,430,800</b>	<b>480,857,700</b>
CCT04 On 17/07/2027 Spot Bond			10.18000	10.18000	10.18000	103.31231			7,464,399,488,000.00	733,241,600	370,440,800
<b>Total CCT04 SPOT</b>									<b>7,464,399,488,000.00</b>	<b>733,241,600</b>	<b>370,440,800</b>
<b>Total For CCT04</b>									<b>7,464,399,488,000.00</b>	<b>733,241,600</b>	<b>370,440,800</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	100.31841			0.00	0	0
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	100.19064			0.00	0	0
<b>Total CGR43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR46 On 28/02/2023 Spot Bond					0.00000	101.65469			0.00	0	0
<b>Total CGR46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR47 On 28/02/2025 Spot Bond					0.00000	101.77325			0.00	0	0
<b>Total CGR47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR50 On 23/10/2023 Spot Bond					0.00000	100.50843			0.00	0	0
<b>Total CGR50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR51 On 23/10/2024 Spot Bond					0.00000	100.53930			0.00	0	0
<b>Total CGR51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			4.77000	108.40790	4.77000	105.56600			0.00	0	0
<b>Total CLN315 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100			0.00	0	0
<b>Total CLN317 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	100.67127			0.00	0	0
<b>Total CLN345 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.39000	108.36871	7.39000	108.34699				13,867,598,084,000.00	1,876,535,600	469,133,90
<b>Total CLN362 SPOT</b>										<b>13,867,598,084,000.00</b>	<b>1,876,535,600</b>	<b>469,133,90</b>
<b>Total For CLN362</b>										<b>13,867,598,084,000.00</b>	<b>1,876,535,600</b>	<b>469,133,90</b>
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.94810	8.70700	112.97800				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.19290				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.37858				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.70000				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.82292	10.98000	100.79316				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond					0.00000	109.05900				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.07246	6.50000	110.70800				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>	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89600				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>	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.92197				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.03028				0.00	0	
<b>Total CLN398 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 CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.03001				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			2.35000	175.83160	2.35000	175.79632				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			5.70000	141.39299	5.70000	141.35210				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			6.14000	139.53796	6.14000	139.49599				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>	
CLN455 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.00000				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 29/11/2021 Spot Bond					0.00000	101.32062				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.30560				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 13/03/2022 Spot Bond			6.82000	102.81377	6.82000	102.79496				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 14/03/2022 Spot Bond					0.00000	101.21758				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 28/03/2022 Spot Bond					0.00000	100.91443				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	100.98350				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
<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	99.96464				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	101.62726	100.00000	101.35769				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	101.25839				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			6.31500	104.57669	6.31500	104.55865				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			6.62000	104.47837	6.62000	104.45988				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	100.97672				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	101.07848				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	101.33079				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			7.02000	109.68008	7.02000	109.65917				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	103.03768				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.62427				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	100.65931				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.12193				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	100.83225				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	101.25181				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	100.97222				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.18247				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	101.73329	9.96000	101.70598				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	100.51115	10.01000	100.48418				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	99.87061				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	103.67838	9.60000	98.94465				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	101.02171				0.00	0	
<b>Total CLN520 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 CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN52: On 27/02/2023 Spot Bond					0.00000	99.82742				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>	
CLN52: On 09/09/2022 Spot Bond			9.20000	101.75451	9.20000	101.72924				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>	
CLN52: On 24/04/2023 Spot Bond					0.00000	101.02336				0.00	4,252,600,000	2,126,300,000
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>4,252,600,000</b>	<b>2,126,300,000</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>4,252,600,000</b>	<b>2,126,300,000</b>
CLN52: On 26/04/2023 Spot Bond					0.00000	100.69894				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>	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.06388				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>	
CLN52: On 25/11/2022 Spot Bond					0.00000	100.06675				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>	
CLN52: On 29/11/2021 Spot Bond					0.00000	101.33049				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>	
CLN53: On 12/03/2023 Spot Bond					0.00000	101.02171				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>	
CLN53: On 20/06/2023 Spot Bond					0.00000	101.00108				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>	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.50309				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 18/07/2025 Spot Bond			9.64000	105.58197	9.64000	105.55496				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>	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.52557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.36444				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	100.57257				0.00	0	
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	
CLN541 On 20/12/2023 Spot Bond					0.00000	146.20000				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	101.25560				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>	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.55281				0.00	0	
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	
CLN544 On 21/08/2026 Spot Bond			9.11000	105.84667	9.11000	105.82105			659,564,000,000.00	72,400,000	18,100,000	
<b>Total CLN544 SPOT</b>									<b>659,564,000,000.00</b>	<b>72,400,000</b>	<b>18,100,000</b>	
<b>Total For CLN544</b>									<b>659,564,000,000.00</b>	<b>72,400,000</b>	<b>18,100,000</b>	
CLN545 On 29/03/2025 Spot Bond			9.16000	103.95138	9.16000	103.92566			0.00	0	0	
<b>Total CLN545 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN545</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN546 On 12/11/2025 Spot Bond			9.25000	103.14032	9.25000	103.11457			0.00	0	0	
<b>Total CLN546 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN546</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN547 On 18/04/2028 Spot Bond					0.00000	308.97897			0.00	0	0	
<b>Total CLN547 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN547</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318			0.00	0	0	
<b>Total CLN548 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN548</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060			0.00	0	0	
<b>Total CLN549 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN549</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN556 On 15/11/2023 Spot Bond					0.00000	100.03107				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.02656				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.89422				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.63347				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	124.06300				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.09804				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.07554	10.19000	100.04066				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			9.11000	103.60794	9.11000	103.58245				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.14576				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>	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.93285				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.92330				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.15483				0.00	0	
<b>Total CLN567 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 CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.09238				0.00	0	
<b>Total CLN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN568</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			9.34000	102.25069	9.34000	102.22491				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>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.03064				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>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.09287				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.99958				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.09574				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.48255				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.73897				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.11117				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.17998				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.16658				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.43802				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.13311				0.00	0	950,000,00
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>950,000,00</b>
CLN585 On 16/09/2025 Spot Bond					0.00000	103.29205				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>	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.08812				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.91900				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.91420				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.95697				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.76235				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			4.12000	144.08541	4.12000	116.79712				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.33764				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.77396				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.33764				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.82978				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.69708				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.99155				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.91420				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.91420				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.44840				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.17413				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>	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.02260				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>	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.11943				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>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.49939				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>	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.92741				0.00	0	
<b>Total CLN608 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 CLN608</b>									<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.47662	9.32000	100.45148			0.00	0	
<b>Total CLN609 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>									<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total CLN61 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>									<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.34877			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	101.93375			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	101.11190			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	99.93018			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	101.16509			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	100.71841			0.00	0	240,000,00
<b>Total CLN615 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For CLN615</b>									<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
CLN615 On 20/12/2029 Spot Bond					0.00000	96.79800			0.00	740,000,000	370,000,00
<b>Total CLN616 SPOT</b>									<b>0.00</b>	<b>740,000,000</b>	<b>370,000,00</b>
<b>Total For CLN616</b>									<b>0.00</b>	<b>740,000,000</b>	<b>370,000,00</b>
CLN616 On 20/12/2024 Spot Bond					0.00000	102.36467			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	101.47369			0.00	0	
<b>Total CLN618 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>									<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.13131			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.29912				0.00	0	
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.29812				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	100.35406				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	96.24500				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	100.37067				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			6.60000	105.51257	6.60000	105.49396				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	99.96608				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	89.95588				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			11.82000	64.85426	11.82000	86.01995				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	99.99100				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			9.81000	101.36673	9.81000	101.34036				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	99.96625				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	99.98511				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	100.75445				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.21817				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	101.71702				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	99.93080				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	99.96641				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.01880				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	99.96316				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	100.44082				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64 On 21/11/2024 Spot Bond					0.00000	99.93040				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	100.89676				0.00	0	
<b>Total CLN645 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 CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.30260				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	100.89834				0.00	0	265,000,00
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
CLN647 On 19/08/2025 Spot Bond					0.00000	100.12615				0.00	0	265,000,00
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	<b>265,000,00</b>
CLN648 On 31/05/2026 Spot Bond					0.00000	101.21214				0.00	0	270,000,00
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
CLN649 On 19/08/2025 Spot Bond					0.00000	99.96641				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	99.97335				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	99.96641				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	99.97100				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	101.11943				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	100.76617				0.00	0	
<b>Total CLN657 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN657</b>										<b>0.00</b>	<b>0</b>	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.56965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.38400				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.78200				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.49700				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	140.45100				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	101.60023				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	100.83467				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	99.95926				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.49887				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	102.56306				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	101.34287				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	99.96261				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67: On 09/03/2022 Spot Bond					0.00000	101.05871				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	147.68137	4.25785	119.98659				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	147.68137	4.25785	119.98737				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	99.96180				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	99.95963				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	100.90636				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	101.55162				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	99.96110				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	101.02463				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	100.86609				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	100.89095				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	100.28547				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.06156				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	101.06136				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	100.92965				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	100.80705				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	100.92979				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	99.99966				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.03455				0.00	0	670,000,00
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.48742				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	104.22651				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	101.08410				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.08363				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.06189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.45766				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>	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.61038				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.95855				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.98619				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.90777				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.01141				0.00	0	190,000,00
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.25805				0.00	0	69,000,00
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,000,00</b>
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	<b>69,000,00</b>
CLN711 On 11/03/2022 Spot Bond					0.00000	100.88214				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.01632				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.91398				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.91398				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN716 On 21/06/2025 Spot Bond					0.00000	100.91398				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.03612				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.88859				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.01924				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>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.34608				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>	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.04113				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>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.06633				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>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.83791				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>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.83791				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>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.83791				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>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.85344				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.85344				0.00	0	
<b>Total CLN728 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 CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.85344				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.60331				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.65857				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.30799				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.90634				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.03762				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.26991				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.02478				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.07212				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.69800				0.00	0	
<b>Total CLN739 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN739</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.87837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.96695				0.00	0	
<b>Total CLN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN741</b>										<b>0.00</b>	<b>0</b>	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.96374				0.00	0	
<b>Total CLN742 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN742</b>										<b>0.00</b>	<b>0</b>	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.23115				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>	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.83950				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>	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.55919				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>	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.50005				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>	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.92974				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>	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.27939				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>	
CLN748 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>	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.97732				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>	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.68584				0.00	0	
<b>Total CLN751 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN751</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.17560				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.64328				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>	
CLN756 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>	
CLN757 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>	
CLN758 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>	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.55766				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>	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.51081				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>	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.67988				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>	
CLN762 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>	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.20727				0.00	0	
<b>Total CLN763 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 CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.35255				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	93.56105				0.00	0	
<b>Total CLN765 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN765</b>										<b>0.00</b>	<b>0</b>	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.17560				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	100.96049				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	100.65060				0.00	0	
<b>Total CLN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN769</b>										<b>0.00</b>	<b>0</b>	
CLN769 On 31/07/2024 Spot Bond			6.87000	6.87000	6.87000	100.19581				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	81.59865				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	87.96600				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	100.65362				0.00	0	
<b>Total CLN773 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN773</b>										<b>0.00</b>	<b>0</b>	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.29026				0.00	0	
<b>Total CLN774 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN774</b>										<b>0.00</b>	<b>0</b>	
CLN774 On 15/09/2028 Spot Bond			6.75000	6.75000	6.75000	114.26083				0.00	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 CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.14551				0.00	0	
<b>Total CLN776 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN776</b>										<b>0.00</b>	<b>0</b>	
CLN776 On 31/08/2024 Spot Bond			7.13000	7.13000	7.13000	101.52100				0.00	0	
<b>Total CLN777 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN777</b>										<b>0.00</b>	<b>0</b>	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.13521				0.00	0	
<b>Total CLN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN778</b>										<b>0.00</b>	<b>0</b>	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.08694				0.00	0	
<b>Total CLN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN779</b>										<b>0.00</b>	<b>0</b>	
CLN779 On 31/01/2027 Spot Bond												
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		15,000,000,000	15,000,000,000	
<b>Total CLN781 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For CLN781</b>										<b>10,000,000,000,000.00</b>	<b>15,000,000,000</b>	<b>15,000,000,000</b>
CLN81 On 18/04/2028 Spot Bond			8.41500	99.24012	8.41500	99.21765				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.92000	111.64913	7.92000	111.62543				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			10.36000	108.56456	10.36000	108.53461		60,908,395,968,000.00		5,879,188,800	1,469,797,200	
<b>Total COJ08 SPOT</b>								<b>60,908,395,968,000.00</b>		<b>5,879,188,800</b>	<b>1,469,797,200</b>	
<b>Total For COJ08</b>								<b>60,908,395,968,000.00</b>		<b>5,879,188,800</b>	<b>1,469,797,200</b>	
COJG0 On 09/06/2024 Spot Bond			6.91000	112.04395	6.91000	112.02316		1,777,171,844,000.00		257,188,400	31,364,297,100	
<b>Total COJG01 SPOT</b>								<b>1,777,171,844,000.00</b>		<b>257,188,400</b>	<b>31,364,297,100</b>	
<b>Total For COJG01</b>								<b>1,777,171,844,000.00</b>		<b>257,188,400</b>	<b>31,364,297,100</b>	
COT01 On 03/04/2023 Spot Bond			7.45500	103.25904	7.45500	103.23828		1,512,974,358,000.00		202,947,600	50,736,900	
<b>Total COT01 SPOT</b>								<b>1,512,974,358,000.00</b>		<b>202,947,600</b>	<b>50,736,900</b>	
<b>Total For COT01</b>								<b>1,512,974,358,000.00</b>		<b>202,947,600</b>	<b>50,736,900</b>	
COT02 On 03/04/2028 Spot Bond			12.17000	92.69692	12.17000	92.66683				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>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			10.76000	98.28190	10.76000	98.25376				0.00	0	75,000,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>75,000,000.00</b>
CPV01 On 30/06/2029 Spot Bond			9.82000	9.82000	9.82000	108.11914				0.00	0	30,654,17
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,654,17</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>30,654,17</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	101.50443				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.35381				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	101.11229				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.18218				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.93208				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.92701				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			9.51000	9.51000	9.51000	102.32657				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.34448				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.92623				0.00	0	
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>										<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			6.89000	105.96782	6.89000	105.94833			1,544,523,032,000.00		224,168,800	56,042,20
<b>Total DV23 SPOT</b>									<b>1,544,523,032,000.00</b>		<b>224,168,800</b>	<b>56,042,20</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 DV23</b>									<b>1,544,523,032,000.00</b>	<b>224,168,800</b>	<b>56,042,200</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	44.02546	100.00000	43.92856			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	44.02546	100.00000	43.92856			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			7.40000	107.06802	7.40000	107.04687			118,056,640,000.00	15,953,600	4,188,400
<b>Total DV24 SPOT</b>									<b>118,056,640,000.00</b>	<b>15,953,600</b>	<b>4,188,400</b>
<b>Total For DV24</b>									<b>118,056,640,000.00</b>	<b>15,953,600</b>	<b>4,188,400</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	102.39385	9.69000	102.36752			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.39385	9.69000	102.36752			0.00	0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.84500	94.15306	11.84500	94.12362			14,481,185,296,000.00	1,222,556,800	305,639,200
<b>Total DV29 SPOT</b>									<b>14,481,185,296,000.00</b>	<b>1,222,556,800</b>	<b>305,639,200</b>
<b>Total For DV29</b>									<b>14,481,185,296,000.00</b>	<b>1,222,556,800</b>	<b>305,639,200</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46646			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46646			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.17759			0.00	6,480,000,000	3,240,000,000
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>6,480,000,000</b>	<b>3,240,000,000</b>
<b>Total For DVF21</b>									<b>0.00</b>	<b>6,480,000,000</b>	<b>3,240,000,000</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	100.67588			0.00	5,085,000,000	2,542,500,000
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>5,085,000,000</b>	<b>2,542,500,000</b>
<b>Total For DVF22</b>									<b>0.00</b>	<b>5,085,000,000</b>	<b>2,542,500,000</b>
DVF22B On 29/08/2022 Spot Bond					0.00000	101.03338			0.00	0	
<b>Total DVF22B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>									<b>0.00</b>	<b>0</b>	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.46302			0.00	0	
<b>Total DVF22C SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>									<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.16172			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	98.63013			0.00	0	
<b>Total DVF25 SPOT</b>									<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.46052				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.21115				0.00	0	100,00
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>100,00</b>
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.26555				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.52420				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.21052				0.00	0	
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.03092				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.22220				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.23288				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.91672				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			5.49500	103.07494	5.49500	103.05970				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			6.93000	108.13927	6.93000	108.11892				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.08000	111.01481	5.08000	110.98427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.85000	100.03168	4.85000	100.00501				0.00	0	
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.07162	2.25000	138.04437				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			3.87000	148.13050	3.87000	148.09459				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.84200	134.81491	3.84200	134.78257				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			3.88500	131.86456	3.88500	131.83278				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			4.77000	114.44528	4.77000	114.41493				0.00	0	
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	
EL36 On 31/01/2036 Spot Bond			4.82000	102.12354	4.82000	102.09638				0.00	0	
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.07162	2.25000	138.04437				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	175.84564				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	173.03047				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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	133.92585				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	132.85494				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	130.79827				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	121.53094				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	122.80669				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	117.64920				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	119.61995				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			9.84500	100.81874	9.84500	100.79199				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			11.56000	11.56000	11.56000	93.58068				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			11.61000	11.61000	11.61000	98.11547				0.00	0	668,117,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>668,117,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>668,117,60</b>
EMM06 On 23/06/2025 Spot Bond			9.91000	9.91000	9.91000	104.65235			1,201,807,502,000.00		121,272,200	60,636,10
<b>Total EMM06 SPOT</b>								<b>1,201,807,502,000.00</b>			<b>121,272,200</b>	<b>60,636,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EMM06</b>										<b>1,201,807,502,000.00</b>	<b>121,272,200</b>	<b>60,636,10</b>
EMM07 On 10/07/2027 Spot Bond			9.91000	9.91000	9.91000	105.09797				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			11.59000	11.59000	11.59000	78.86851				0.00	0	
<b>Total EMM07P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07P</b>										<b>0.00</b>	<b>0</b>	
EMM08 On 18/06/2030 Spot Bond			10.88500	10.88500	10.88500	103.73756				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			11.59000	11.59000	11.59000	98.64890				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.14190				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	101.03431				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	100.98591				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	100.95957				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.13439				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.20864				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.25526				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	101.10208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPFC4: On 12/03/2022 Spot Bond					0.00000	100.95067				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>	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.09978				0.00	20,752,400	10,376,200
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>20,752,400</b>	<b>10,376,200</b>
<b>Total For EPFC50</b>										<b>0.00</b>	<b>20,752,400</b>	<b>10,376,200</b>
EQT00: On 03/06/2022 Spot Bond					0.00000	101.08069				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>	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.11139				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.45065				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	101.07504				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	100.23508				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	100.82964				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	100.59570				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>	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.06654				0.00	0	
<b>Total EQT009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT009</b>										<b>0.00</b>	<b>0</b>	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.06982				0.00	0	
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT010</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B On 17/05/2022 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.00011				0.00	0	
<b>Total ERS3C6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.00004				0.00	286,800,000	71,700,000
<b>Total ERS25 SPOT</b>										<b>0.00</b>	<b>286,800,000</b>	<b>71,700,000</b>
<b>Total For ERS25</b>										<b>0.00</b>	<b>286,800,000</b>	<b>71,700,000</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total ERS26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total ERS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.00006				0.00	0	
<b>Total ERS28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.25000	107.35346	6.25000	107.33550			1,724,512,500,000.00		275,922,000	868,980,500
<b>Total ES23 SPOT</b>									<b>1,724,512,500,000.00</b>		<b>275,922,000</b>	<b>868,980,500</b>
<b>Total For ES23</b>									<b>1,724,512,500,000.00</b>		<b>275,922,000</b>	<b>868,980,500</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.12369	10.00000	103.09635				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			8.91000	97.22796	8.91000	97.20468			65,656,314,504,000.00		7,368,834,400	7,393,667,700
<b>Total ES26 SPOT</b>									<b>65,656,314,504,000.00</b>		<b>7,368,834,400</b>	<b>7,393,667,700</b>
<b>Total For ES26</b>									<b>65,656,314,504,000.00</b>		<b>7,368,834,400</b>	<b>7,393,667,700</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.99917	7.85000	100.97781				0.00	0	
<b>Total ES26/R186 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 ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.13500	77.72385	11.13000	77.72753			240,081,937,657,000.00	21,561,018,200	13,997,120,60
<b>Total ES33 SPOT</b>									<b>10,081,937,657,000.00</b>	<b>21,561,018,200</b>	<b>13,997,120,60</b>
<b>Total For ES33</b>									<b>10,081,937,657,000.00</b>	<b>21,561,018,200</b>	<b>13,997,120,60</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.31022	7.50000	101.28961			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.60500	76.45989	11.62000	76.34332			114,229,762,713,000.00	9,843,150,600	4,675,552,80
<b>Total ES42 SPOT</b>									<b>14,229,762,713,000.00</b>	<b>9,843,150,600</b>	<b>4,675,552,80</b>
<b>Total For ES42</b>									<b>14,229,762,713,000.00</b>	<b>9,843,150,600</b>	<b>4,675,552,80</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.55036	8.50000	100.52738			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	101.01534			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	101.87017			0.00	142,000,000	35,500,00
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>142,000,000</b>	<b>35,500,00</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>142,000,000</b>	<b>35,500,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.93775			0.00	0	
<b>Total FBJ22Z SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FBJ22Z</b>									<b>0.00</b>	<b>0</b>	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.05012			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.93084			0.00	0	
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.02727			0.00	0	
<b>Total FIFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.02856			0.00	0	
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>									<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.29500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<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	100.75373				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.94276				0.00	0	
<b>Total FIFC36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC36</b>										<b>0.00</b>	<b>0</b>	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.19036				0.00	0	
<b>Total FIFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG01</b>										<b>0.00</b>	<b>0</b>	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.20333				0.00	0	
<b>Total FIFG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFG02</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.20487				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.81036				0.00	0	30,000,00
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	104.26995				0.00	20,000,000	20,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For FRB22</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.69100				0.00	0	18,488,50
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,488,50</b>
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	<b>18,488,50</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.29485				0.00	160,000,000	10,357,599,40
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>10,357,599,40</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>160,000,000</b>	<b>10,357,599,40</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.80631				0.00	174,000,000	53,465,10
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>174,000,000</b>	<b>53,465,10</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>174,000,000</b>	<b>53,465,10</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	101.72986				0.00	0	17,777,10
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,777,10</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>17,777,10</b>
FRB27 On 03/06/2026 Spot Bond			9.61000	106.76280	9.61000	106.73542				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	104.86759				0.00	0	100,000,00
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
FRB29 On 19/04/2026 Spot Bond					0.00000	101.90076				0.00	0	
<b>Total FRB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB29</b>										<b>0.00</b>	<b>0</b>	
FRB30 On 19/04/2026 Spot Bond			8.41000	99.73565	8.41000	99.71308			1,241,316,000,000.00		147,600,000	36,900,00
<b>Total FRB30 SPOT</b>									<b>1,241,316,000,000.00</b>		<b>147,600,000</b>	<b>36,900,00</b>
<b>Total For FRB30</b>									<b>1,241,316,000,000.00</b>		<b>147,600,000</b>	<b>36,900,00</b>
FRBI22 On 31/01/2022 Spot Bond			1.81000	176.02340	1.81000	175.99066				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			2.36000	322.36289	2.36000	322.29821				0.00	0	
<b>Total FRBI23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI23</b>										<b>0.00</b>	<b>0</b>	
FRBI25 On 31/01/2025 Spot Bond			3.01500	3.01500	3.01500	153.33465				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			3.68000	203.67398	3.68000	203.62578				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			4.32000	4.32000	4.32000	106.83942				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			4.92000	4.92000	4.92000	221.63856				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			5.08000	95.61414	5.08000	95.58791				0.00	0	
<b>Total FRBI46 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 FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.05000	97.85471	5.05000	97.82809				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 28/10/2024 Spot Bond			7.18451	7.18451	7.18451	81.42537				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0: On 10/12/2024 Spot Bond			7.25518	7.25518	7.25518	80.59875				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	147.45575				0.00	0	
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.17724				0.00	0	
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.46000	175.79258	2.46000	175.75678				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			3.32000	175.48813	3.32000	175.44831				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.00637				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.07967				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.54346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.30776				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	102.83778				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	99.93019				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.02473				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	114.56294				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.12467				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	100.93445				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	112.53582				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	100.89354				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	101.64748				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.02925				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 14/05/2024 Spot Bond					0.00000	100.02980				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.30652				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	101.90471				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.17828				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	101.47420				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	100.16878				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.15493				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>	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.85556				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>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.87453				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>	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.00566				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>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.10363				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>	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.28998				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.06456				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.31170				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	100.99302				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.10340				0.00	0	
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.26320				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.01652				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.64917				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.83413				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.66517				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.20156				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.13371				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>	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.48953				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.80427				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.50244				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.49421				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.41208				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.30553				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.89860				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.52533				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.18531				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>	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.76195				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>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.52729				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>	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.41288				0.00	0	400,000.00
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000.00</b>
<b>Total For FRC349</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
FRC35( On 31/07/2022 Spot Bond					0.00000	100.37734				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35( On 31/08/2023 Spot Bond					0.00000	101.32499				0.00	800,000,000	400,000,000
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For FRC351</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
FRC35( On 02/05/2023 Spot Bond					0.00000	100.66054				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	100.41952				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	100.42003				0.00	800,000,000	400,000,000
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For FRC355</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
FRC35( On 31/01/2024 Spot Bond					0.00000	100.43205				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>	
FRC35( On 31/01/2024 Spot Bond					0.00000	100.43409				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>	
FRC35( On 31/01/2022 Spot Bond					0.00000	100.26384				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>	
FRC35( On 14/11/2022 Spot Bond					0.00000	100.27231				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>	
FRC36( On 31/01/2024 Spot Bond					0.00000	100.50493				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>	
FRC36( On 31/01/2024 Spot Bond					0.00000	100.31893				0.00	0	
<b>Total FRC361 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 FRC361</b>									<b>0.00</b>	<b>0</b>	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.73338			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>	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.10012			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>	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.79798			0.00	0	150,000,00
<b>Total FRC364 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRC364</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRC36: On 31/08/2024 Spot Bond					0.00000	102.10571			0.00	0	150,000,00
<b>Total FRC365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRC365</b>									<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRC36: On 20/06/2026 Spot Bond					0.00000	101.49207			0.00	0	
<b>Total FRC366 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC366</b>									<b>0.00</b>	<b>0</b>	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.42304			0.00	0	
<b>Total FRC368 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>									<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.57877			0.00	0	
<b>Total FRC370 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>									<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.58647			0.00	0	
<b>Total FRC371 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC371</b>									<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.41502			0.00	0	
<b>Total FRC372 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC372</b>									<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.41316			0.00	0	
<b>Total FRC373 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>									<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.65741			0.00	0	
<b>Total FRC374 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>									<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.84612			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.32212				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>	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.31462				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>	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.90918				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>	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.99983				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>	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.69162				0.00	0	
<b>Total FRC380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC380</b>										<b>0.00</b>	<b>0</b>	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.22816				0.00	0	
<b>Total FRC381 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC381</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	175.52712				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	175.54863				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.54504				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			4.40000	104.76314	4.40000	104.73625				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			4.70000	114.96241	4.70000	114.93221				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.40916				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	101.31985				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.00870				0.00	0	
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.71348				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	103.65092				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.79231				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.12971				0.00	0	
<b>Total FRJ27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ27</b>										<b>0.00</b>	<b>0</b>	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.79922				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.88474				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	100.81290				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			4.23800	4.23800	4.23800	103.78990				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			4.67000	4.67000	4.67000	115.37078				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 23/01/2024 Spot Bond					0.00000	99.89967				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	100.31822				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 31/01/2038 Spot Bond			4.81000	113.37121	4.81000	113.34110				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10: On 07/12/2033 Spot Bond			4.77000	224.84171	4.77000	224.78202				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			4.95000	111.38402	4.95000	111.35404				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			4.80000	4.80000	4.80000	224.14901				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>	
FRS11: On 31/01/2025 Spot Bond			3.85000	149.51953	3.85000	149.48362				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>	
FRS11: On 31/01/2038 Spot Bond			3.70500	130.63323	3.70500	130.60236				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>	
FRS11: On 31/01/2038 Spot Bond			4.75000	114.23584	4.75000	114.20568				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>	
FRS12: On 07/12/2033 Spot Bond			4.92000	221.69832	4.92000	221.63856				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>	
FRS12: On 07/12/2033 Spot Bond			4.97000	220.66237	4.97000	220.60262				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>	
FRS12: On 31/01/2025 Spot Bond			3.38000	121.62911	3.38000	151.63699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.00000	220.04364	5.00000	219.98390				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			4.95000	111.38402	4.95000	111.35404				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.37000	195.75641	4.37000	195.70645				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.70000	101.42528	5.70000	101.39594				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.26000	196.99479	4.26000	196.94509				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.32000	196.31821	4.32000	196.26836				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.51000	209.84136	5.51000	209.78154				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			5.65000	102.05477	5.65000	102.02540				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			4.95000	4.95000	4.95000	111.35404				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			4.93000	111.66534	4.93000	111.63533				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			4.13000	198.46986	4.13000	198.42047				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13( On 07/12/2033 Spot Bond			5.28000	214.36937	5.28000	214.30958				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.26000	196.99479	4.26000	196.94509				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.26000	196.99479	4.26000	196.94509				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			3.66100	203.89712	3.66100	203.84896				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/01/2025 Spot Bond			4.15000	148.16483	4.15000	148.12807				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/01/2022 Spot Bond			2.16000	175.89904	2.16000	175.86466				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS14( On 31/03/2028 Spot Bond			4.61000	193.08521	4.61000	193.03470				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS15( On 31/03/2028 Spot Bond			4.65000	192.64408	4.65000	192.59346				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			4.12000	148.29965	4.12000	148.26297				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			4.12500	198.52683	4.12500	198.47748				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			4.66000	4.66000	4.66000	192.48333				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	6.10164				0.00	0	
<b>Total FRS170 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 FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.44896				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	100.49378				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	100.90631				0.00	373,200,000	93,300,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>373,200,000</b>	<b>93,300,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>373,200,000</b>	<b>93,300,000</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.86107				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	213.88128				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 23/01/2024 Spot Bond					0.00000	154.36908				0.00	86,100,000	28,700,000
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>86,100,000</b>	<b>28,700,000</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>86,100,000</b>	<b>28,700,000</b>
FRS18 On 23/01/2024 Spot Bond					0.00000	192.87758				0.00	85,200,000	28,400,000
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>85,200,000</b>	<b>28,400,000</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>85,200,000</b>	<b>28,400,000</b>
FRS19 On 19/06/2026 Spot Bond					0.00000	45.86845				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.16600				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>	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.19036				0.00	413,200,000	103,300,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>413,200,000</b>	<b>103,300,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>413,200,000</b>	<b>103,300,000</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	100.02731				0.00	244,000,000	61,000,000

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 FRS200 SPOT</b>									<b>0.00</b>	<b>244,000,000</b>	<b>61,000,000</b>
<b>Total For FRS200</b>									<b>0.00</b>	<b>244,000,000</b>	<b>61,000,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	101.27802			0.00	333,200,000	83,300,000
<b>Total FRS201 SPOT</b>									<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
<b>Total For FRS201</b>									<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
FRS201 On 14/10/2025 Spot Bond					0.00000	100.53532			0.00	222,000,000	55,500,000
<b>Total FRS206 SPOT</b>									<b>0.00</b>	<b>222,000,000</b>	<b>55,500,000</b>
<b>Total For FRS206</b>									<b>0.00</b>	<b>222,000,000</b>	<b>55,500,000</b>
FRS206 On 18/11/2024 Spot Bond					0.00000	99.98622			0.00	0	0
<b>Total FRS209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS217 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS217</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS218 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS218</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453			0.00	0	0
<b>Total FRS219 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS219</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS219 On 20/12/2024 Spot Bond					0.00000	100.78753			0.00	0	0
<b>Total FRS220 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS220</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353			0.00	0	0
<b>Total FRS221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS221 On 06/07/2022 Spot Bond					0.00000	101.20075			0.00	0	0
<b>Total FRS222 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS222</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987			0.00	0	0
<b>Total FRS223 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS223</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730			0.00	0	0
<b>Total FRS224 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS225 On 21/12/2027 Spot Bond					0.00000	100.89860				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>	
FRS226 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>	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.50799				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.03040				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.78137				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 13/10/2023 Spot Bond					0.00000	112.89320				0.00	0	
<b>Total FRS238 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 FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.34158				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.76752				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 12/12/2025 Spot Bond					0.00000	78.06983				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.74348				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 29/12/2025 Spot Bond					0.00000	119.47813				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.59763				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	100.73401				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.24346				0.00	0	
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.24398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS252 On 22/02/2024 Spot Bond					0.00000	103.53767				0.00	0	
<b>Total FRS253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS253</b>										<b>0.00</b>	<b>0</b>	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.24243				0.00	0	
<b>Total FRS254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS254</b>										<b>0.00</b>	<b>0</b>	
FRS254 On 02/03/2024 Spot Bond					0.00000	101.05502				0.00	0	
<b>Total FRS255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS255</b>										<b>0.00</b>	<b>0</b>	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS256</b>										<b>0.00</b>	<b>0</b>	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS257 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS257</b>										<b>0.00</b>	<b>0</b>	
FRS257 On 23/01/2024 Spot Bond					0.00000	117.02905				0.00	225,983,100	75,327,700
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>225,983,100</b>	<b>75,327,700</b>
<b>Total For FRS258</b>										<b>0.00</b>	<b>225,983,100</b>	<b>75,327,700</b>
FRS258 On 24/03/2022 Spot Bond					0.00000	101.63457				0.00	0	
<b>Total FRS259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS259</b>										<b>0.00</b>	<b>0</b>	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.21529				0.00	0	
<b>Total FRS260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS260</b>										<b>0.00</b>	<b>0</b>	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.52194				0.00	0	
<b>Total FRS261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS261</b>										<b>0.00</b>	<b>0</b>	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS264 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>	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.87391				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>	
FRS267 On 22/06/2026 Spot Bond					0.00000	117.19053				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>	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.88050				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>	
FRS269 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>	
FRS270 On 05/07/2022 Spot Bond					0.00000	114.85494				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 14/07/2022 Spot Bond					0.00000	101.15364				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>	
FRS272 On 21/07/2022 Spot Bond					0.00000	109.74729				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>	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.87521				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>	
FRS274 On 18/08/2022 Spot Bond					0.00000	99.98605				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>	
FRS275 On 26/11/2021 Spot Bond					0.00000	100.93844				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>	
FRS276 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>	

Contract Details	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 FRS276</b>									<b>0.00</b>	<b>0</b>	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.10200			0.00	0	
<b>Total FRS278 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>									<b>0.00</b>	<b>0</b>	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.25259			0.00	0	
<b>Total FRS279 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>									<b>0.00</b>	<b>0</b>	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.23525			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>	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000			0.00	0	
<b>Total FRS281 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>									<b>0.00</b>	<b>0</b>	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.58918			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	100.33358			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			9.46500	9.46500	9.46500	102.29615			0.00	0	
<b>Total FRS284 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>									<b>0.00</b>	<b>0</b>	
FRS28 On 28/02/2031 Spot Bond			9.46500	9.46500	9.46500	102.29615			0.00	0	
<b>Total FRS285 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>									<b>0.00</b>	<b>0</b>	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.35811			0.00	0	820,000,00
<b>Total FRS286 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>820,000,00</b>
<b>Total For FRS286</b>									<b>0.00</b>	<b>0</b>	<b>820,000,00</b>
FRS28 On 14/02/2022 Spot Bond					0.00000	102.33434			0.00	0	
<b>Total FRS287 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS287</b>									<b>0.00</b>	<b>0</b>	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.04419			0.00	0	
<b>Total FRS288 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>									<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.16000	2.16000	2.16000	323.53070			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			1.90000	325.20334	1.90000	325.14216				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			1.90000	1.90000	1.90000	325.14216				0.00	0	13,510,80
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,510,80</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>13,510,80</b>
FRS46 On 31/01/2022 Spot Bond			1.40000	176.16931	1.40000	176.13851				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			1.40000	176.16931	1.40000	176.13851				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.20060				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			4.65000	106.98912	4.65000	106.96114				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.29000	72.10801	4.29000	112.25152				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			3.27000	3.27000	3.27000	152.14626				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			3.55000	3.55000	3.55000	150.85389				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			2.96000	2.96000	2.96000	318.63729				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			5.49000	5.49000	5.49000	104.42358				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
FRX24 On 10/12/2024 Spot Bond			7.01000	114.86107	7.01000	114.83946				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			7.39000	110.52384	7.39000	110.50205				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			7.86000	107.76419	7.86000	107.74137				0.00	0	
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	
FRX27 On 07/03/2027 Spot Bond			7.97000	111.45102	7.97000	111.42696				0.00	0	42,679,70
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>42,679,70</b>
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	<b>42,679,70</b>
FRX28 On 26/07/2028 Spot Bond			8.42000	111.69752	8.42000	111.67249				0.00	0	
<b>Total FRX28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX28</b>										<b>0.00</b>	<b>0</b>	
FRX30 On 31/01/2030 Spot Bond			8.98500	107.26180	8.98500	107.23618				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			9.22000	103.98944	9.22000	103.96397				0.00	0	599,400,00
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>599,400,00</b>
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	<b>599,400,00</b>
FRX32 On 31/03/2032 Spot Bond			9.21000	110.02322	9.21000	109.99601				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			10.41000	79.75598	10.41000	79.73375				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	99.87322				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.18624				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	99.93521				0.00	0	
<b>Total FS6B1 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 FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.93855				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	99.93625				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	99.93558				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	100.41928				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.44106				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.46958				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.48381				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	99.91661				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	101.25672				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.17605				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.23212				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.19162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.25831				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	101.76315				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			3.92000	114.19409	3.92000	114.16639				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.70061				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			6.44000	107.45621	6.44000	107.43749				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.24546				0.00	0	2,800,000,00
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	101.33435				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			7.01000	107.18165	7.01000	107.16136				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	100.46452				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	101.32231				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.95387				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.43338				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.81658				0.00	0	6,300,00
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,300,00</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>6,300,00</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.34581				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	100.89690				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	100.64562				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	99.55966				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.10389				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.16179				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.00921				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.14506				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	100.65808				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	100.70429				0.00	0	
<b>Total GRT38 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 GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.22403				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.18801				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.50343				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.93195				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.73110				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	100.38273				0.00	0	
<b>Total GRT47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT47</b>										<b>0.00</b>	<b>0</b>	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.59972				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	101.74072				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	100.92428				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.35261				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.01644				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	100.85093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.62690				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	101.07190				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.13932				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	99.35229				0.00	0	500,00
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,00</b>
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	<b>500,00</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.75052				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.16183				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.04633				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.03048				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	100.75271				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	100.70683				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	100.69380				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.50000	321.50483	2.50000	321.43911				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			2.85000	2.85000	2.85000	326.56172				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			10.27000	102.81854	10.27000	102.79056				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			4.73000	78.99769	4.73000	104.25463				0.00	0	10,000,000.00
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
HWAY3 On 31/07/2034 Spot Bond			11.03000	90.72404	11.03000	90.69757			11,012,290,232,000.00	998,394,400	3,898,087,900	
<b>Total HWAY34 SPOT</b>									<b>11,012,290,232,000.00</b>	<b>998,394,400</b>	<b>3,898,087,900</b>	
<b>Total For HWAY34</b>									<b>11,012,290,232,000.00</b>	<b>998,394,400</b>	<b>3,898,087,900</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.79033	100.00000	11.76438				0.00	0	
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2035 Spot Bond			11.13000	89.67320	11.13000	89.64681				0.00	0	5,310,500.00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,310,500.00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,310,500.00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.78864	100.00000	11.76269				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	100.61946				0.00	30,000,000,000	15,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>30,000,000,000</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.42499				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.11474				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			2.64000	155.13454	2.70000	154.81786			227,184,619,728,000.00	86,054,780,200	401,777,183,000	
<b>Total I2025 SPOT</b>									<b>227,184,619,728,000.00</b>	<b>86,054,780,200</b>	<b>401,777,183,000</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 I2025</b>									<b>27,184,619,728,000.00</b>	<b>86,054,780,200</b>	<b>401,777,183,00</b>
I2029 On 31/03/2029 Spot Bond			3.35000	114.07129	3.45000	113.27781			282,283,658,980,000.00	84,263,778,800	289,078,501,30
<b>Total I2029 SPOT</b>									<b>2,283,658,980,000.00</b>	<b>84,263,778,800</b>	<b>289,078,501,30</b>
<b>Total For I2029</b>									<b>2,283,658,980,000.00</b>	<b>84,263,778,800</b>	<b>289,078,501,30</b>
I2033 On 28/02/2033 Spot Bond			3.90000	110.02606	3.90000	109.99929			543,422,907,300,000.00	139,339,207,000	214,118,103,50
<b>Total I2033 SPOT</b>									<b>13,422,907,300,000.00</b>	<b>139,339,207,000</b>	<b>214,118,103,50</b>
<b>Total For I2033</b>									<b>13,422,907,300,000.00</b>	<b>139,339,207,000</b>	<b>214,118,103,50</b>
I2038 On 31/01/2038 Spot Bond			4.05000	124.92814	4.05000	124.89748			165,087,294,750,000.00	40,762,295,000	362,535,397,50
<b>Total I2038 SPOT</b>									<b>5,087,294,750,000.00</b>	<b>40,762,295,000</b>	<b>362,535,397,50</b>
<b>Total For I2038</b>									<b>5,087,294,750,000.00</b>	<b>40,762,295,000</b>	<b>362,535,397,50</b>
I2046 On 31/03/2046 Spot Bond			4.00000	114.31359	4.08000	112.74731			24,254,470,400,000.00	6,063,617,600	276,457,498,80
<b>Total I2046 SPOT</b>									<b>24,254,470,400,000.00</b>	<b>6,063,617,600</b>	<b>276,457,498,80</b>
<b>Total For I2046</b>									<b>24,254,470,400,000.00</b>	<b>6,063,617,600</b>	<b>276,457,498,80</b>
I2050 On 31/12/2050 Spot Bond			4.06000	116.98352	4.05000	117.17285			208,569,082,512,000.00	51,371,695,200	327,864,947,60
<b>Total I2050 SPOT</b>									<b>18,569,082,512,000.00</b>	<b>51,371,695,200</b>	<b>327,864,947,60</b>
<b>Total For I2050</b>									<b>18,569,082,512,000.00</b>	<b>51,371,695,200</b>	<b>327,864,947,60</b>
IBL101 On 24/05/2022 Spot Bond			6.33500	6.33500	6.33500	101.20780			0.00	0	
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.22852			0.00	0	650,000,00
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>650,000,00</b>
IBL109 On 07/12/2023 Spot Bond			2.62000	320.77172	2.62000	320.70510			0.00	0	
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	99.97178			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	100.49546			0.00	0	
<b>Total IBL115 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL115</b>									<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.11054			0.00	0	100,000,00
<b>Total IBL123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For IBL123</b>									<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.23363			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.52881				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	101.13488				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	100.46434				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02390				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	101.08682				0.00	0	133,000,00
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>133,000,00</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	<b>133,000,00</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.55383				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.93006				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.93486				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.13097				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.06704				0.00	200,000,000	50,000,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>200,000,000</b>	<b>50,000,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	99.93794				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	100.10734				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	100.89039				0.00	382,400,000	95,600,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>382,400,000</b>	<b>95,600,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>382,400,000</b>	<b>95,600,000</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.69700				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	99.90740				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	99.90302				0.00	2,000,000,000	1,000,000,000
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL149</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
IBL150 On 26/08/2022 Spot Bond					0.00000	97.24390				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.97588				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	100.37351				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	100.33954				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	100.35046				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.11290				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.20021				0.00	0	
<b>Total IBL160 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 IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.03389				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	100.58790				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	100.49343				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	99.98753				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.98717				0.00	0	
<b>Total IBL168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL168</b>										<b>0.00</b>	<b>0</b>	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.39793				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	100.41165				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	0.00000				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	101.16507				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	99.90026				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	99.89652				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	101.01870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.90799				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	100.94049				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	100.56513				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	100.43649				0.00	0	
<b>Total IBL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL193</b>										<b>0.00</b>	<b>0</b>	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.16115				0.00	0	
<b>Total IBL196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL196</b>										<b>0.00</b>	<b>0</b>	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.13547				0.00	0	
<b>Total IBL197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL197</b>										<b>0.00</b>	<b>0</b>	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.09219				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.48000	1.48000	1.48000	176.10964				0.00	0	9,600,00
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,600,00</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>9,600,00</b>
IBL60 On 17/02/2024 Spot Bond			7.04000	109.14570	7.04000	109.12518				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.75000	176.04474	1.75000	176.01229			27,650,000,000.00		15,800,000	3,950,00
<b>Total IBL67 SPOT</b>									<b>27,650,000,000.00</b>		<b>15,800,000</b>	<b>3,950,00</b>
<b>Total For IBL67</b>									<b>27,650,000,000.00</b>		<b>15,800,000</b>	<b>3,950,00</b>
IBL78 On 25/11/2022 Spot Bond			5.41000	104.33789	5.41000	104.32275				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL98 On 03/10/2023 Spot Bond					0.00000	101.91947				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			8.93500	106.21123	8.93500	106.18601			8,033,204,746,000.00	899,071,600	224,767,900	
<b>Total IDCG06 SPOT</b>									<b>8,033,204,746,000.00</b>	<b>899,071,600</b>	<b>224,767,900</b>	
<b>Total For IDCG06</b>									<b>8,033,204,746,000.00</b>	<b>899,071,600</b>	<b>224,767,900</b>	
IDCG08 On 13/05/2030 Spot Bond			10.16000	106.39344	10.16000	106.59306			0.00	0		
<b>Total IDCG08 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IDCG08</b>									<b>0.00</b>	<b>0</b>		
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.07802			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			9.53000	109.88355	9.53000	109.85560			0.00	0	2,900,000	
<b>Total IDCG11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,900,000</b>	
<b>Total For IDCG11</b>									<b>0.00</b>	<b>0</b>	<b>2,900,000</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.58559			0.00	0		
<b>Total IDCG13 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IDCG13</b>									<b>0.00</b>	<b>0</b>		
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.04779			0.00	0		
<b>Total IDCG15 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IDCG15</b>									<b>0.00</b>	<b>0</b>		
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.63750			0.00	0	15,100,000	
<b>Total IDCG16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>15,100,000</b>	
<b>Total For IDCG16</b>									<b>0.00</b>	<b>0</b>	<b>15,100,000</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.13604			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	100.89744			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	99.69027			0.00	0		
<b>Total IDCG19 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IDCG19</b>									<b>0.00</b>	<b>0</b>		
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.80342			0.00	0		
<b>Total IDCG21 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 IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG2 On 18/12/2024 Spot Bond					0.00000	99.54679				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.38795				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.93338				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			8.26000	105.04828	8.26000	105.02505				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	100.72386				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.09336				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.47585				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	103.68074				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.41973				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	103.69571				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	100.45121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.94362				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	100.83746				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	100.85271				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	100.79761				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.13957				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.18051				0.00	102,000,000	25,500,00
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>102,000,000</b>	<b>25,500,00</b>
<b>Total For IPF24</b>										<b>0.00</b>	<b>102,000,000</b>	<b>25,500,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.49588				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.12079				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.12271				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	100.75044				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.32468				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.72043			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	100.97727			0.00	0	
<b>Total IPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF33</b>									<b>0.00</b>	<b>0</b>	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.08070			0.00	0	
<b>Total IPFC36 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPFC36</b>									<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.93856			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	100.81294	2.75000	100.80538			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			5.02000	188.61763	5.02000	188.56620			0.00	0	
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	102.14570			0.00	219,240,400	304,810,100
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>219,240,400</b>	<b>304,810,100</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>219,240,400</b>	<b>304,810,100</b>
IV039 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	175.59883			0.00	0	
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	99.98594			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			8.35500	8.35500	8.35500	99.90852			0.00	0	
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	100.32824			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			2.50900	175.77521	2.50900	175.73919		59,714,200,000,000.00	23,800,000,000	11,930,000,000	
<b>Total IV045 SPOT</b>								<b>59,714,200,000,000.00</b>	<b>23,800,000,000</b>	<b>11,930,000,000</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 IV045</b>										9,714,200,000.00	23,800,000,000	11,930,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.69611				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	104.48388				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			4.92000	189.69630	4.92000	189.64508				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			6.83500	105.04592	6.83500	105.02632				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	100.01694				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	100.90204				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.12167				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	101.48007				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	101.52247				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	100.82099				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.10502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.09260				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.29096				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	101.14613				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	100.96034				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	101.09781				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.79156				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	100.61461				0.00	0	
<b>Total IVC178 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC178</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.08389				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	101.15808				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC184 On 30/03/2022 Spot Bond					0.00000	101.01197				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	103.02282	7.40000	103.00236				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.21931				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.29196				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.99995				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	100.94800				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	102.14569	7.23000	102.12598				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	100.68966				0.00	0	
<b>Total IVC196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC196</b>										<b>0.00</b>	<b>0</b>	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.03500				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	99.87236				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	101.60909	7.45000	101.58855				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	101.26058				0.00	0	
<b>Total IVC201 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 IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.12235	3.91012	104.24662				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	100.38655				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>	
IVZ067 On 25/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				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			4.00000	4.00000	4.00000	99.78130				0.00	0	
<b>Total IVZ068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ068</b>										<b>0.00</b>	<b>0</b>	
IVZ069 On 09/12/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				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	99.63068				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			4.10000	4.10000	4.10000	99.38599				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	99.30000				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	99.14329				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>	
IVZ074 On 03/02/2022 Spot Bond			4.15000	4.15000	4.15000	99.06512				0.00	0	
<b>Total IVZ074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ074</b>										<b>0.00</b>	<b>0</b>	
IVZ075 On 30/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.80313				0.00	0	
<b>Total IVZ075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ075</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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.11167				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>	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.80461				0.00	182,000,000	45,500,00
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>182,000,000</b>	<b>45,500,00</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>182,000,000</b>	<b>45,500,00</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.03308				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	100.43139				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	99.69482				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.56542				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.47075				0.00	0	400,000,00
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
KAP018 On 14/04/2024 Spot Bond					0.00000	100.65176				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.31155				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>	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.97024				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>	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.97367				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.16570				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			9.01000	120.99441	9.01000	120.96496			268,166,432,000.00		29,763,200	7,440,800
<b>Total KW01 SPOT</b>									<b>268,166,432,000.00</b>		<b>29,763,200</b>	<b>7,440,800</b>
<b>Total For KW01</b>									<b>268,166,432,000.00</b>		<b>29,763,200</b>	<b>7,440,800</b>
LGL05 On 12/12/2021 Spot Bond					0.00000	101.19916				0.00	0	960,000,000
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	<b>960,000,000</b>
LGL06 On 04/10/2022 Spot Bond			6.83000	104.06535	6.83000	104.04616				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	101.56713				0.00	0	70,000,000
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.91553				0.00	0	
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.33940				0.00	0	
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.13332				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	101.96393				0.00	220,000,000	180,000,000
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>180,000,000</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>220,000,000</b>	<b>180,000,000</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	100.07330				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.64195				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	99.93152				0.00	0	
<b>Total LRFB3 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 LRF3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.92949				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	101.11286				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	100.87584				0.00	0	529,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>529,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>529,000,00</b>
MBF06 On 17/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.99999				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.95298				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	101.35434				0.00	0	1,000,000,00
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBF07 On 17/09/2024 Spot Bond					0.00000	100.79213				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	100.71511				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.92334				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	100.28911				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.10879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.00786				0.00	7,520,000,000	3,872,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>7,520,000,000</b>	<b>3,872,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>7,520,000,000</b>	<b>3,872,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	99.88833				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	100.67390				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	100.68781				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.20331				0.00	0	950,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>950,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	101.11785				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.66421				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			8.26000	8.26000	8.26000	112.55495				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			6.22900	106.14307	6.22900	106.12537		4,484,880,000,000.00		720,000,000	1,410,000,000	
<b>Total MMIG05 SPOT</b>								<b>4,484,880,000,000.00</b>		<b>720,000,000</b>	<b>1,410,000,000</b>	
<b>Total For MMIG05</b>								<b>4,484,880,000,000.00</b>		<b>720,000,000</b>	<b>1,410,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.64547				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.03121				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
MML01 On 10/12/2026 Spot Bond					0.00000	101.91825			0.00	0	
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			8.91000	105.59698	8.91000	105.57184		1,136,916,000,000.00		127,600,000	36,800,000
<b>Total MML02 SPOT</b>								<b>1,136,916,000,000.00</b>		<b>127,600,000</b>	<b>36,800,000</b>
<b>Total For MML02</b>								<b>1,136,916,000,000.00</b>		<b>127,600,000</b>	<b>36,800,000</b>
MML03 On 15/03/2028 Spot Bond					0.00000	102.06535			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			9.16000	94.94540	9.16000	95.33168			0.00	0	
<b>Total MML04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML04</b>									<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.32432			0.00	0	27,200,000
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>27,200,000</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>27,200,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	101.23842			0.00	0	
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.91183			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	101.87061			0.00	0	
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.81287			0.00	0	
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.10175			0.00	600,000,000	300,000,000
<b>Total MTN14 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For MTN14</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.10549			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	100.99633			0.00	0	
<b>Total MTN16 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 MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.71878				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.53306				0.00	0	1,066,30
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,066,30</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>1,066,30</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	101.05372				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	100.90373				0.00	0	50,000,00
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
MTN21 On 29/06/2023 Spot Bond					0.00000	102.91443				0.00	2,295,000,000	1,197,500,00
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>2,295,000,000</b>	<b>1,197,500,00</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>2,295,000,000</b>	<b>1,197,500,00</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	100.32579				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			8.85500	100.48204	8.85500	100.45839				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.35143				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	100.89357				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	102.13456				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	101.62483				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	100.90291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.17919				0.00	0	
<b>Total MTN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN29</b>										<b>0.00</b>	<b>0</b>	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.48486				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.64140				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	99.92810				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	99.92810				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2023 Spot Bond					0.00000	99.92270				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	99.92263				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	101.36665				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	100.92991				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.19843				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	104.62694				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
N7B25 On 20/12/2021 Spot Bond					0.00000	100.80814			0.00	0	
<b>Total N7B25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>									<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.04044			0.00	0	
<b>Total N7C25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>									<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.23775			0.00	0	
<b>Total N7D25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>									<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.41908			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			6.57000	101.59238	6.57000	101.57454			0.00	0	
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.92000	107.92516	6.92000	107.90521			0.00	0	
<b>Total NAM03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM03</b>									<b>0.00</b>	<b>0</b>	
NAM04 On 01/08/2026 Spot Bond			9.79000	105.74575	9.79000	105.71830		3,029,298,162,000.00	309,427,800	155,513,900	
<b>Total NAM04 SPOT</b>								<b>3,029,298,162,000.00</b>	<b>309,427,800</b>	<b>155,513,900</b>	
<b>Total For NAM04</b>								<b>3,029,298,162,000.00</b>	<b>309,427,800</b>	<b>155,513,900</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.40803			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	100.37937			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.27231			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	100.58009			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	100.31954			0.00	0	
<b>Total NBG05G 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 NBG05G</b>									<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.26915			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			6.48500	108.52129	6.48500	108.50216			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			5.78500	103.00730	5.78500	102.99118			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			7.29700	108.56808	7.29700	108.54693		2,189,100,000,000.00	300,000,000	150,000,00	
<b>Total NBK16A SPOT</b>								<b>2,189,100,000,000.00</b>	<b>300,000,000</b>	<b>150,000,00</b>	
<b>Total For NBK16A</b>								<b>2,189,100,000,000.00</b>	<b>300,000,000</b>	<b>150,000,00</b>	
NBK17 On 22/04/2026 Spot Bond			8.41000	106.31980	8.41000	106.29574		0.00	0	0	
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			6.31500	106.19683	6.31500	106.17879		0.00	0	0	
<b>Total NBK19A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK19A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.72000	114.74841	7.72000	114.72466		734,944,000,000.00	95,200,000	23,800,00	
<b>Total NBK20A SPOT</b>								<b>734,944,000,000.00</b>	<b>95,200,000</b>	<b>23,800,00</b>	
<b>Total For NBK20A</b>								<b>734,944,000,000.00</b>	<b>95,200,000</b>	<b>23,800,00</b>	
NBK21 On 21/07/2027 Spot Bond			8.73500	111.77898	8.73500	111.75302		0.00	0	0	
<b>Total NBK21A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK21A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			5.41000	104.46236	5.41000	104.44721		0.00	0	0	
<b>Total NBK22A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK22A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			7.45800	110.96381	7.45800	110.94173		352,017,600,000.00	47,200,000	11,800,00	
<b>Total NBK23A SPOT</b>								<b>352,017,600,000.00</b>	<b>47,200,000</b>	<b>11,800,00</b>	
<b>Total For NBK23A</b>								<b>352,017,600,000.00</b>	<b>47,200,000</b>	<b>11,800,00</b>	
NBK24 On 19/11/2027 Spot Bond			8.43500	111.55962	8.43500	111.53458		0.00	0	1,000,000,00	
<b>Total NBK24A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
<b>Total For NBK24A</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.08767		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25/ On 17/02/2023 Spot Bond			5.90000	5.90000	5.90000	108.30152			0.00	0	
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.13752			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	37.81687	100.00000	37.73225			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	102.96010			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			8.74500	108.99711	8.74500	108.97135			0.00	0	3,800,00
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,800,00</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>3,800,00</b>
NBK28/ On 02/08/2023 Spot Bond			6.04000	109.26654	6.04000	109.24888			0.00	0	
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	
NBK29/ On 31/07/2026 Spot Bond			7.93500	113.01756	7.93500	112.99367			0.00	0	5,900,00
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,900,00</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	<b>5,900,00</b>
NBK30/ On 20/02/2024 Spot Bond			6.27000	109.23280	6.27000	109.21448		117,876,000,000.00	18,800,000	4,700,00	
<b>Total NBK30A SPOT</b>								<b>117,876,000,000.00</b>	<b>18,800,000</b>	<b>4,700,00</b>	
<b>Total For NBK30A</b>								<b>117,876,000,000.00</b>	<b>18,800,000</b>	<b>4,700,00</b>	
NBK31/ On 09/11/2023 Spot Bond			5.99000	106.51318	5.99000	106.49582			0.00	0	
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.20328			0.00	0	
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.63416			0.00	0	360,000,00
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>360,000,00</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>360,000,00</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
NBK36I On 10/05/2026 Spot Bond					0.00000	103.73267				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			10.58500	10.58500	10.58500	74.35422				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.08295				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.16687				0.00	333,200,000	83,300,000
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	101.48156				0.00	40,000,000	1,930,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>1,930,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>40,000,000</b>	<b>1,930,000,000</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	100.64954				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.01681				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.35624				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.76264				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.01456				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	99.98489				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.56554				0.00	0	90,000,000
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</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 NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	100.48325				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	100.58758				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	100.28726				0.00	0	
<b>Total NBK55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK55</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.21037				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>	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.34352				0.00	0	
<b>Total NBK57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK57</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 01/08/2029 Spot Bond					0.00000	99.65327				0.00	0	
<b>Total NBK58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK58</b>										<b>0.00</b>	<b>0</b>	
NBK55 On 24/02/2023 Spot Bond					0.00000	101.31459				0.00	0	
<b>Total NBK59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK59</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.52723				0.00	0	
<b>Total NBK60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK60</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.27488				0.00	0	
<b>Total NBK61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK61</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.40034				0.00	0	
<b>Total NBK62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK62</b>										<b>0.00</b>	<b>0</b>	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.48053				0.00	0	
<b>Total NBK64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91412				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NCLN82 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			9.75500	103.56095	9.75500	103.53371				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	100.90622				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			9.79000	103.11356	9.79000	103.08634			586,832,180,000.00		59,942,000	14,985,500
<b>Total NCLN85 SPOT</b>									<b>586,832,180,000.00</b>		<b>59,942,000</b>	<b>14,985,500</b>
<b>Total For NCLN85</b>									<b>586,832,180,000.00</b>		<b>59,942,000</b>	<b>14,985,500</b>
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.91412				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	100.92663				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	100.94243				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	101.06015				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	101.06015				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	102.35061				0.00	0	40,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
NGL01: On 01/07/2025 Spot Bond					0.00000	101.47790				0.00	0	
<b>Total NGL01G 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 NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.09501				0.00	0	750,000,00
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.76965				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.05960				0.00	0	100,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	102.26662				0.00	0	34,487,90
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>34,487,90</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>34,487,90</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	101.39193				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	101.83406				0.00	80,000,000	20,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>80,000,000</b>	<b>20,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	106.80027				0.00	293,200,000	73,300,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>293,200,000</b>	<b>73,300,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>293,200,000</b>	<b>73,300,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	102.11474				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	103.36011				0.00	0	14,530,000,00
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,530,000,00</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>14,530,000,00</b>
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.82153				0.00	112,000,000	2,928,888,50
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>112,000,000</b>	<b>2,928,888,50</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>112,000,000</b>	<b>2,928,888,50</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	104.17944				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.90769				0.00	236,400,000	59,100,00

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 NGT104 SPOT</b>										<b>0.00</b>	<b>236,400,000</b>	<b>59,100,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>236,400,000</b>	<b>59,100,000</b>
NGT104 On 22/05/2025 Spot Bond					0.00000	102.73838				0.00	0	200,000,000
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NGT105 On 05/08/2025 Spot Bond					0.00000	103.08564				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>	
NGT106 On 19/11/2025 Spot Bond					0.00000	103.44421				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>	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.62149				0.00	0	302,870,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>302,870,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>302,870,000</b>
NGT108 On 04/11/2026 Spot Bond					0.00000	100.29501				0.00	0	1,821,700,000
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,821,700,000</b>
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	<b>1,821,700,000</b>
NGT109 On 16/06/2026 Spot Bond					0.00000	102.61614				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	101.53508				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>	
NHM007 On 26/04/2022 Spot Bond					0.00000	101.44728				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>	
NHM009 On 24/05/2022 Spot Bond					0.00000	101.07604				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>	
NHM011 On 13/06/2022 Spot Bond					0.00000	101.34847				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>	
NHM012 On 20/11/2021 Spot Bond					0.00000	99.92648				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	101.25194				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.13120				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	102.75510				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.17468				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	103.53270				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	220.60262				0.00	0	
<b>Total NI202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI202</b>										<b>0.00</b>	<b>0</b>	
NI210 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	204.21370				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			3.45500	3.45500	3.45500	151.29091				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			3.74500	3.74500	3.74500	111.04717				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	113.48465				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			3.56000	3.56000	3.56000	150.80798				0.00	0	
<b>Total NILB11 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 NILB11</b>										<b>0.00</b>	<b>0</b>	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.45640	3.45000	204.40936				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			3.36000	3.36000	3.36000	151.72944				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			3.27500	3.27500	3.27500	208.44390				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			3.42000	206.75161	3.42000	206.70413				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			4.91500	111.87688	4.91500	111.84686				0.00	0	
<b>Total NILB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	101.76907				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.03887				0.00	0	
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	
NN019 On 11/10/2022 Spot Bond					0.00000	99.17268				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	135.24304				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	100.44967				0.00	293,200,000	73,300,000
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>293,200,000</b>	<b>73,300,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>293,200,000</b>	<b>73,300,000</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.61912				0.00	382,000,000	95,500,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>382,000,000</b>	<b>95,500,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>382,000,000</b>	<b>95,500,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	101.41319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.91348				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	99.61785				0.00	398,000,000	99,500,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>398,000,000</b>	<b>99,500,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>398,000,000</b>	<b>99,500,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.44943				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	125.99747				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	100.32291				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.92669				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	100.67649				0.00	333,200,000	83,300,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>333,200,000</b>	<b>83,300,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	151.72954				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.03466				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	151.51003				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	149.45080				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	100.99866				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	130.36050				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	98.37217				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	98.58885				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	92.93657				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	97.61607				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	101.05188				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	102.40629				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	102.72848				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	100.31187				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	99.93131				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	99.98594				0.00	0	
<b>Total NN100 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 NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.94266				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	100.97685				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	100.98530				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	100.94266				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	100.52454				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	
NN115 On 13/10/2023 Spot Bond					0.00000	100.69373				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	100.53936				0.00	0	
<b>Total NN116 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN116</b>										<b>0.00</b>	<b>0</b>	
NN120 On 05/11/2026 Spot Bond					0.00000	100.33559				0.00	0	
<b>Total NN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN120</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.40495				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	130.58000				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	126.92000				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	132.80000				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF015 On 07/07/2025 Spot Bond					0.00000	131.19000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF016 On 21/09/2023 Spot Bond					0.00000	130.18152				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF017 On 01/08/2022 Spot Bond					0.00000	118.11851				0.00	0	
<b>Total NNF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF02</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.98757				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF021 On 17/02/2026 Spot Bond					0.00000	91.34400				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF025 On 19/04/2022 Spot Bond					0.00000	115.71335				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF029 On 01/08/2022 Spot Bond					0.00000	118.11851				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.66313				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>	
NNF039 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	93.76129				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>	
NNF042 On 04/08/2026 Spot Bond					0.00000	102.48471				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/05/2022 Spot Bond					0.00000	100.15237				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF05 On 18/11/2021 Spot Bond					0.00000	101.19048				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	99.93246				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	99.92143				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	101.02939				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	100.90116				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	100.82007				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	100.76482				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	100.75886				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	100.75886				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	102.20628				0.00	0	
<b>Total NNF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF06</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.69033				0.00	0	
<b>Total NNF060 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 NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.67240				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	100.67904				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	100.66310				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	100.47590				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	100.47590				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>	
NNF06 On 31/10/2022 Spot Bond					0.00000	100.29099				0.00	0	
<b>Total NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.06744				0.00	0	
<b>Total NNF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF067</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 17/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
<b>Total NNF068 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
<b>Total For NNF068</b>									<b>10,000,000,000,000.00</b>	<b>50,000,000,000</b>	<b>50,000,000,000</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.81585				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	84.40899				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	99.92895				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	99.92890				0.00	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 NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.21834				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	99.94204				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.49852				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	99.92353				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	99.92679				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	99.93589				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.52647				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	99.93383				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02: On 31/10/2022 Spot Bond			6.99000	105.35587	6.99000	105.33588			97,938,288,000.00	14,011,200	3,502,800	
<b>Total NRA022 SPOT</b>									<b>97,938,288,000.00</b>	<b>14,011,200</b>	<b>3,502,800</b>	
<b>Total For NRA022</b>									<b>97,938,288,000.00</b>	<b>14,011,200</b>	<b>3,502,800</b>	
NRA02: On 31/05/2023 Spot Bond			2.83000	203.87957	2.83000	203.83610			0.00	0	0	
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NRA02: On 30/11/2028 Spot Bond			10.29000	115.35623	10.29000	115.32461			62,949,256,104,000.00	6,117,517,600	1,963,061,900	
<b>Total NRA028 SPOT</b>									<b>2,949,256,104,000.00</b>	<b>6,117,517,600</b>	<b>1,963,061,900</b>	
<b>Total For NRA028</b>									<b>2,949,256,104,000.00</b>	<b>6,117,517,600</b>	<b>1,963,061,900</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	18.18558	100.00000	18.14534				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	100.96699				0.00	126,400,000	58,800,000
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>126,400,000</b>	<b>58,800,000</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>126,400,000</b>	<b>58,800,000</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.36209				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.27338				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	100.90816				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	100.92050				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	100.79208				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.03806				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.25104				0.00	0	19,000,000.00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>19,000,000.00</b>
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.87465				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	99.69195				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.28000	103.01536	6.28000	102.99800				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			8.05300	110.13224	8.05300	110.10822				0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			6.50500	105.39401	6.50500	105.37537				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			8.46500	111.26350	8.46500	111.23802				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	100.87168				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	101.36715				0.00	0	750,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.79875				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.26678				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.28995				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	100.94661				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	100.36902				0.00	1,058,996,000	639,749,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>1,058,996,000</b>	<b>639,749,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>1,058,996,000</b>	<b>639,749,00</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	101.20113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
<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	101.22472				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	100.63916				0.00	0	
<b>Total PMM57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM57</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.92947				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	99.92003				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	99.91868				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	99.91733				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			7.96500	114.72872	8.01000	114.50707			852,962,006,854,500.00	1,613,680,101,300	930,333,915,00	
<b>Total R186 SPOT</b>									<b>2,962,006,854,500.00</b>	<b>613,680,101,300</b>	<b>930,333,915,00</b>	
<b>Total For R186</b>									<b>2,962,006,854,500.00</b>	<b>613,680,101,300</b>	<b>930,333,915,00</b>	
R197 On 07/12/2023 Spot Bond			1.55000	327.38651	1.55000	327.32800			84,523,377,360,000.00	54,531,211,200	108,523,534,90	
<b>Total R197 SPOT</b>									<b>14,523,377,360,000.00</b>	<b>54,531,211,200</b>	<b>108,523,534,90</b>	
<b>Total For R197</b>									<b>14,523,377,360,000.00</b>	<b>54,531,211,200</b>	<b>108,523,534,90</b>	
R202 On 07/12/2033 Spot Bond			3.87000	244.87599	3.97000	242.48743			957,483,873,432,000.00	247,411,853,600	196,945,373,80	
<b>Total R202 SPOT</b>									<b>17,483,873,432,000.00</b>	<b>247,411,853,600</b>	<b>196,945,373,80</b>	
<b>Total For R202</b>									<b>17,483,873,432,000.00</b>	<b>247,411,853,600</b>	<b>196,945,373,80</b>	
R2023 On 28/02/2023 Spot Bond			5.28000	104.70170	5.32000	104.63645			187,413,517,696,000.00	414,282,863,200	150,688,927,00	
<b>Total R2023 SPOT</b>									<b>17,413,517,696,000.00</b>	<b>414,282,863,200</b>	<b>150,688,927,00</b>	
<b>Total For R2023</b>									<b>17,413,517,696,000.00</b>	<b>414,282,863,200</b>	<b>150,688,927,00</b>	
R2030 On 31/01/2030 Spot Bond			9.39000	94.54085	9.38500	94.54402			686,488,621,237,000.00	1,244,567,478,300	829,754,666,10	
<b>Total R2030 SPOT</b>									<b>16,488,621,237,000.00</b>	<b>244,567,478,300</b>	<b>329,754,666,10</b>	
<b>Total For R2030</b>									<b>16,488,621,237,000.00</b>	<b>244,567,478,300</b>	<b>329,754,666,10</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			9.86000	90.78371	9.84000	90.87890			294,780,887,618,000.00	1,246,935,181,300	310,596,955,80
<b>Total R2032 SPOT</b>									<b>14,780,887,618,000.00</b>	<b>246,935,181,300</b>	<b>310,596,955,80</b>
<b>Total For R2032</b>									<b>14,780,887,618,000.00</b>	<b>246,935,181,300</b>	<b>310,596,955,80</b>
R2035 On 28/02/2035 Spot Bond			10.22500	92.21788	10.19500	92.39315			950,012,137,412,500.00	679,707,788,500	904,591,469,90
<b>Total R2035 SPOT</b>									<b>10,012,137,412,500.00</b>	<b>679,707,788,500</b>	<b>904,591,469,90</b>
<b>Total For R2035</b>									<b>10,012,137,412,500.00</b>	<b>679,707,788,500</b>	<b>904,591,469,90</b>
R2037 On 31/01/2037 Spot Bond			10.42000	88.02282	10.41500	88.03219			306,144,132,986,000.00	989,073,333,300	911,513,400,00
<b>Total R2037 SPOT</b>									<b>16,144,132,986,000.00</b>	<b>989,073,333,300</b>	<b>911,513,400,00</b>
<b>Total For R2037</b>									<b>16,144,132,986,000.00</b>	<b>989,073,333,300</b>	<b>911,513,400,00</b>
R2040 On 31/01/2040 Spot Bond			10.52000	90.44937	10.52500	90.38786			111,835,593,284,000.00	390,858,896,700	726,669,287,00
<b>Total R2040 SPOT</b>									<b>11,835,593,284,000.00</b>	<b>390,858,896,700</b>	<b>726,669,287,00</b>
<b>Total For R2040</b>									<b>11,835,593,284,000.00</b>	<b>390,858,896,700</b>	<b>726,669,287,00</b>
R2044 On 31/01/2044 Spot Bond			10.55500	87.23040	10.58000	87.02075			885,319,088,782,500.00	1,220,778,691,500	1,859,424,467,30
<b>Total R2044 SPOT</b>									<b>15,319,088,782,500.00</b>	<b>220,778,691,500</b>	<b>359,424,467,30</b>
<b>Total For R2044</b>									<b>15,319,088,782,500.00</b>	<b>220,778,691,500</b>	<b>359,424,467,30</b>
R2048 On 28/02/2048 Spot Bond			10.49500	86.38561	10.51000	86.24600			293,502,807,134,000.00	3,553,454,293,200	3,770,597,190,80
<b>Total R2048 SPOT</b>									<b>13,502,807,134,000.00</b>	<b>553,454,293,200</b>	<b>770,597,190,80</b>
<b>Total For R2048</b>									<b>13,502,807,134,000.00</b>	<b>553,454,293,200</b>	<b>770,597,190,80</b>
R209 On 31/03/2036 Spot Bond			10.18500	71.46370	10.18000	71.47345			736,136,402,751,000.00	661,378,144,600	795,949,858,00
<b>Total R209 SPOT</b>									<b>16,136,402,751,000.00</b>	<b>661,378,144,600</b>	<b>795,949,858,00</b>
<b>Total For R209</b>									<b>16,136,402,751,000.00</b>	<b>661,378,144,600</b>	<b>795,949,858,00</b>
R210 On 31/03/2028 Spot Bond			2.95000	212.45034	2.92000	212.77414			6,592,514,270,000.00	2,234,750,600	101,816,478,10
<b>Total R210 SPOT</b>									<b>6,592,514,270,000.00</b>	<b>2,234,750,600</b>	<b>101,816,478,10</b>
<b>Total For R210</b>									<b>6,592,514,270,000.00</b>	<b>2,234,750,600</b>	<b>101,816,478,10</b>
R212 On 31/01/2022 Spot Bond			1.15000	176.25839	1.15000	176.22877			244,375,118,000,000.00	1,082,065,320,000	436,516,330,00
<b>Total R212 SPOT</b>									<b>14,375,118,000,000.00</b>	<b>082,065,320,000</b>	<b>436,516,330,00</b>
<b>Total For R212</b>									<b>14,375,118,000,000.00</b>	<b>082,065,320,000</b>	<b>436,516,330,00</b>
R213 On 28/02/2031 Spot Bond			9.66500	85.41563	9.66000	85.42033			742,016,750,960,000.00	1,007,968,624,000	668,755,229,90
<b>Total R213 SPOT</b>									<b>12,016,750,960,000.00</b>	<b>007,968,624,000</b>	<b>668,755,229,90</b>
<b>Total For R213</b>									<b>12,016,750,960,000.00</b>	<b>007,968,624,000</b>	<b>668,755,229,90</b>
R214 On 28/02/2041 Spot Bond			10.53500	68.38719	10.55000	68.27761			802,004,344,308,500.00	1,120,266,193,100	840,473,114,20
<b>Total R214 SPOT</b>									<b>12,004,344,308,500.00</b>	<b>120,266,193,100</b>	<b>840,473,114,20</b>
<b>Total For R214</b>									<b>12,004,344,308,500.00</b>	<b>120,266,193,100</b>	<b>840,473,114,20</b>
RDFB09 On 02/12/2021 Spot Bond					0.00000	101.15694			0.00	0	
<b>Total RDFB09 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 RDFB09</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.77117				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	101.40041				0.00	0	
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.52397				0.00	293,200,000	73,300,000
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>293,200,000</b>	<b>73,300,000</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>293,200,000</b>	<b>73,300,000</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.22713				0.00	0	
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.08361				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.51070				0.00	0	
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.13275				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.88955				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	100.81458				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	100.85266				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	100.73082				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.93558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.59335				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.21421				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.35168				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13: On 13/05/2026 Spot Bond					0.00000	100.03757				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	100.96007				0.00	0	
<b>Total RED145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED145</b>										<b>0.00</b>	<b>0</b>	
RED15: On 31/01/2028 Spot Bond					0.00000	100.17565				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	101.80990				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>	
RED30: On 17/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000.00	11,000,000,000	5,500,000,000	
<b>Total RED302 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>	
<b>Total For RED302</b>									<b>10,000,000,000,000.00</b>	<b>11,000,000,000</b>	<b>5,500,000,000</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	100.48206			0.00	0	0	
<b>Total RED402 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RED402</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RED50: On 05/12/2022 Spot Bond					0.00000	101.71701			0.00	0	0	
<b>Total RED501 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RED501</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.14028			0.00	0	0	
<b>Total RED603 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RED603</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	100.84446				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	101.09453				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	100.56413				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	101.18823				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.39710				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	100.42146				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	100.13931				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	100.90118				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			7.00000	108.91335	7.00000	108.89288			241,934,000,000.00		34,562,000	8,640,500
<b>Total RW23 SPOT</b>									<b>241,934,000,000.00</b>		<b>34,562,000</b>	<b>8,640,500</b>
<b>Total For RW23</b>									<b>241,934,000,000.00</b>		<b>34,562,000</b>	<b>8,640,500</b>
RW28 On 10/12/2028 Spot Bond			11.91500	96.66590	11.91500	96.63533			506,721,120,000.00		42,528,000	22,964,000
<b>Total RW28 SPOT</b>									<b>506,721,120,000.00</b>		<b>42,528,000</b>	<b>22,964,000</b>
<b>Total For RW28</b>									<b>506,721,120,000.00</b>		<b>42,528,000</b>	<b>22,964,000</b>
RW31 On 30/06/2031 Spot Bond			10.96000	102.48135	10.96000	102.45148			0.00		0	
<b>Total RW31 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 RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.09808				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			10.07500	101.96199	10.07500	101.93462				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			5.48000	108.57929	5.48000	108.56334				0.00	0	
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.21910				0.00	0	
<b>Total SBN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN02</b>										<b>0.00</b>	<b>0</b>	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.22997				0.00	0	
<b>Total SBN03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.89500	108.10011	7.89500	108.07700			903,188,000,000.00		114,400,000	28,600,00
<b>Total SBS20 SPOT</b>									<b>903,188,000,000.00</b>		<b>114,400,000</b>	<b>28,600,00</b>
<b>Total For SBS20</b>									<b>903,188,000,000.00</b>		<b>114,400,000</b>	<b>28,600,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	103.63874				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			6.79500	109.32281	6.79500	109.30295				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			8.03000	100.48098	8.03000	100.45948				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			8.18000	111.30211	8.18000	111.27773				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			7.14000	109.12976	7.14000	109.10861				0.00	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 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			7.20000	108.05814	7.20000	108.03737			0.00	0	
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	
SBS39 On 29/01/2030 Spot Bond			8.95000	107.27813	8.95000	107.25260			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			4.29500	99.97647	4.29500	99.98824		592,710,000,000.00	138,000,000	69,000,000	
<b>Total SBS4 SPOT</b>								<b>592,710,000,000.00</b>	<b>138,000,000</b>	<b>69,000,000</b>	
<b>Total For SBS4</b>								<b>592,710,000,000.00</b>	<b>138,000,000</b>	<b>69,000,000</b>	
SBS41 On 12/11/2022 Spot Bond			5.55500	104.34195	5.55500	104.32616		33,330,000,000.00	6,000,000	1,500,000	
<b>Total SBS41 SPOT</b>								<b>33,330,000,000.00</b>	<b>6,000,000</b>	<b>1,500,000</b>	
<b>Total For SBS41</b>								<b>33,330,000,000.00</b>	<b>6,000,000</b>	<b>1,500,000</b>	
SBS42 On 12/11/2025 Spot Bond			7.66500	110.22192	7.66500	110.19902		0.00	0	0	
<b>Total SBS42 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS42</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.36000	111.57536	8.36000	111.55013		0.00	0	0	
<b>Total SBS43 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS43</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.74000	108.53574	5.74000	108.51905		0.00	0	0	
<b>Total SBS46 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS46</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.15544		0.00	0	0	
<b>Total SBS47 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS47</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.45958		0.00	0	0	
<b>Total SBS49 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS49</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			3.96500	103.89235	3.96500	103.88116		0.00	0	0	
<b>Total SBS50 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS50</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.66000	6.66000	6.66000	109.16412		0.00	0	0	
<b>Total SBS51 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBS51</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS52 On 29/01/2030 Spot Bond					0.00000	103.69773				0.00	1,400,000,000	700,000,000
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>1,400,000,000</b>	<b>700,000,000</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	102.98465				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	101.51413				0.00	444,000,000	111,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>444,000,000</b>	<b>111,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>444,000,000</b>	<b>111,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.86000	106.13676	4.86000	106.12284				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.60003				0.00	0	700,000,000
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.74096				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	100.84822				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	100.89170				0.00	0	470,000,000
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	<b>470,000,000</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.09740				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	101.31861				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	100.76005				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	100.99526				0.00	0	
<b>Total SBS66 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 SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.67036				0.00	2,000,000,000	1,000,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.31763				0.00	0	400,000,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.13594				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.95000	324.89304	1.95000	324.83146				0.00	0	46,000,000
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>46,000,000</b>
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	<b>46,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	219.77811				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	99.97612				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	99.97523				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	102.55807				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	103.96334				0.00	381,390,800	295,347,700
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>381,390,800</b>	<b>295,347,700</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>381,390,800</b>	<b>295,347,700</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.64869				0.00	167,200,000	59,701,500
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>167,200,000</b>	<b>59,701,500</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>167,200,000</b>	<b>59,701,500</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	105.24252				0.00	200,000,000	100,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.76272				0.00	0	
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.23821				0.00	222,000,000	55,500,00
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>222,000,000</b>	<b>55,500,00</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>222,000,000</b>	<b>55,500,00</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	102.77691				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.69000	111.72527	6.69000	111.70518				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.95090				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.81380				0.00	1,000,000,000	538,000,00
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>538,000,00</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>538,000,00</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	107.82738				0.00	1,818,800,000	1,004,700,00
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>1,818,800,000</b>	<b>1,004,700,00</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>1,818,800,000</b>	<b>1,004,700,00</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	103.70498				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.94151				0.00	0	600,000,00
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	100.18829				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.01325				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond					0.00000	100.01378				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			8.95000	97.41878	8.95000	99.46317				0.00	0	
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.02776				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	100.13494				0.00	182,000,000	45,500,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>182,000,000</b>	<b>45,500,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>182,000,000</b>	<b>45,500,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.02885				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.02856				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.03074				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.02809				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.03074				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.03018				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.03398				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	100.02918				0.00	0	
<b>Total SLRC5 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 SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.03182				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.03153				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			7.12000	107.26647	7.12000	107.24586				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.26624				0.00	0	710,80
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>710,80</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>710,80</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	101.22937				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	100.07507				0.00	0	
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.24279				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	100.26048				0.00	0	16,888,50
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,888,50</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>16,888,50</b>
SPDA1: On 21/08/2024 Spot Bond					0.00000	99.93774				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	99.93611				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	100.84055				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	102.02238				0.00	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 SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.86749				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>	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.09449				0.00	0	33,066,30
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,066,30</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	<b>33,066,30</b>
SPG007 On 15/10/2022 Spot Bond					0.00000	100.89764				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.69758				0.00	0	1,599,40
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,599,40</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>1,599,40</b>
SPG009 On 01/12/2023 Spot Bond					0.00000	101.26007				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	101.01799				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.41891				0.00	0	
<b>Total SSA07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA07</b>										<b>0.00</b>	<b>0</b>	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.73322				0.00	0	
<b>Total SSA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			4.11500	4.11500	4.11500	148.28546				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			7.98500	114.64108	7.98500	114.61656				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			9.15000	88.25271	9.15000	88.23090				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN029 On 07/12/2023 Spot Bond					0.00000	98.70579				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>	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.53863				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>	
SSN041 On 13/10/2023 Spot Bond			6.72000	106.35917	6.72000	106.33987				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>	
SSN043 On 31/01/2038 Spot Bond			4.75000	114.23584	4.75000	114.20568				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 09/02/2027 Spot Bond					0.00000	98.86475				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>	
SSN046 On 30/04/2027 Spot Bond					0.00000	100.24851				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>	
SSN047 On 05/04/2027 Spot Bond					0.00000	101.10505				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>	
SSN050 On 08/12/2023 Spot Bond			2.58000	2.58000	2.58000	320.94954				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>	
SSN054 On 26/10/2022 Spot Bond					0.00000	100.33977				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>	
SSN055 On 03/11/2022 Spot Bond					0.00000	100.21431				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>	
SSN058 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>	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.56420				0.00	0	
<b>Total SSN060 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 SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	151.08372				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	111.35404				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	107.05448				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.10000	4.10000	4.10000	198.76275				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	101.21851				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	101.19474				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	101.13631				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	100.98069				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	100.95662				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	102.38520				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	102.14736				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	100.90156				0.00	302,000,000	75,500,00

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 SSN077 SPOT</b>										<b>0.00</b>	<b>302,000,000</b>	<b>75,500,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>302,000,000</b>	<b>75,500,000</b>
SSN077 On 13/07/2023 Spot Bond					0.00000	100.55105				0.00	373,200,000	93,300,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>373,200,000</b>	<b>93,300,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>373,200,000</b>	<b>93,300,000</b>
SSN078 On 27/08/2024 Spot Bond					0.00000	99.82101				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN081 On 12/09/2025 Spot Bond					0.00000	101.07834				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN082 On 05/11/2023 Spot Bond					0.00000	100.18704				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN083 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	223.20357				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN084 On 21/12/2026 Spot Bond					0.00000	99.77842				0.00	0	0
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN089 On 31/01/2030 Spot Bond					0.00000	101.41916				0.00	0	0
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN093 On 28/05/2025 Spot Bond					0.00000	101.02465				0.00	0	0
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN096 On 28/02/2027 Spot Bond					0.00000	101.33130				0.00	0	0
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN098 On 07/06/2023 Spot Bond					0.00000	101.12164				0.00	0	0
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN099 On 31/01/2030 Spot Bond			10.05000	91.09696	10.05000	91.07269				0.00	0	0
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 28/11/2021 Spot Bond					0.00000	101.01184				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	101.07242				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			4.14500	96.00646	4.14500	198.24959				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			5.02500	91.46019	5.02500	219.46988				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.17920				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.09974				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.94997				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.78650				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.95165				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/11/2021 Spot Bond					0.00000	99.93274				0.00	0	
<b>Total SSN122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN122</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	99.93493				0.00	0	
<b>Total SSN123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN123</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 26/11/2021 Spot Bond					0.00000	101.08822				0.00	0	
<b>Total SSN124 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 SSN124</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 30/11/2021 Spot Bond					0.00000	101.03580				0.00	0	
<b>Total SSN125 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN125</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.02201				0.00	0	
<b>Total SSN126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN126</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 01/12/2021 Spot Bond					0.00000	101.02411				0.00	0	
<b>Total SSN127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN127</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.82738				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	100.74160				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	100.75708				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	100.73851				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	100.64431				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	100.66872				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	100.52603				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	100.47984				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	100.45161				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN136</b>										<b>0.00</b>	<b>0</b>	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.39988				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>	
SSN137 On 20/10/2022 Spot Bond					0.00000	100.43274				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>	
SSN138 On 27/10/2023 Spot Bond					0.00000	100.43465				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN139 On 03/11/2023 Spot Bond					0.00000	100.28585				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.21613				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.17752				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.58000	102.55032	8.58000	102.52665				8,459,880,000.00	986,000	246,500
<b>Total SZ25 SPOT</b>										<b>8,459,880,000.00</b>	<b>986,000</b>	<b>246,500</b>
<b>Total For SZ25</b>										<b>8,459,880,000.00</b>	<b>986,000</b>	<b>246,500</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	99.92770				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			4.04000	99.96680	4.04000	99.95575				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	99.94368				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A11 On 21/02/2024 Spot Bond					0.00000	99.93731				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	99.93402				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	101.72778	7.21000	101.70820				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>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.08879				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.05089				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>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.08645				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.51239				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.76314				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	100.86421				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.43100				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	99.99701				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.50371				0.00	0	
<b>Total TFS162 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 TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.50588				0.00	0	1,680,000,00
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,680,000,00</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>1,680,000,00</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.10922				0.00	0	535,000,00
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>535,000,00</b>
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	<b>535,000,00</b>
TFS165 On 15/10/2023 Spot Bond					0.00000	100.36294				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.57617				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	100.64605				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>	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.68074				0.00	0	
<b>Total TFS168 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS168</b>										<b>0.00</b>	<b>0</b>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	99.93947				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			4.44000	99.96352	4.44000	99.95137				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	99.94556				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			4.42500	99.96364	4.42500	99.95153				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	99.92000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B1 On 21/11/2021 Spot Bond					0.00000	99.92675				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>	
TH14B2 On 21/11/2021 Spot Bond					0.00000	99.92567				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>	
TH14B3 On 21/11/2021 Spot Bond					0.00000	99.92000				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>	
TH14C1 On 21/11/2021 Spot Bond					0.00000	99.92405				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>	
TH14C2 On 21/11/2021 Spot Bond					0.00000	99.91758				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14C3 On 21/11/2021 Spot Bond					0.00000	99.87301				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>	
TH14D1 On 21/11/2021 Spot Bond					0.00000	99.89310				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>	
TH14D2 On 21/11/2021 Spot Bond					0.00000	99.89310				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>	
TH15A1 On 21/11/2022 Spot Bond					0.00000	99.92472				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>	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.89585				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>	
TH15A3 On 21/11/2022 Spot Bond					0.00000	99.86704				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	99.93478				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	99.93775				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	99.92858				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	100.12469				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	100.17487				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	99.92225				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.21612				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	99.92548				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	100.60167				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	100.12942				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	99.89690				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2022 Spot Bond					0.00000	100.04813				0.00	0	
<b>Total TH16A1 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 TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.18481				0.00	0	16,355,40
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,355,40</b>
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>16,355,40</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	102.03125	8.49000	102.00820				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.11171				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	99.93356				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	99.93692				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.93396				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	101.38283	5.76000	101.36719				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	99.93099				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	99.92614				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	99.92587				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	99.92682				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	99.92035				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.92210				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	99.89795				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88658				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	99.89326				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	99.92789				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.92298				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.89800				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	99.93930				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	100.94207				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			6.42000	103.83166	6.42000	103.81354				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			7.07000	108.19940	7.07000	108.17863				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	100.55737				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	100.61320				0.00	142,000,000	35,500,000
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>142,000,000</b>	<b>35,500,000</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>142,000,000</b>	<b>35,500,000</b>
TL28 On 24/04/2025 Spot Bond			8.48000	102.96533	8.48000	102.94183				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	100.93229				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.87199				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	101.19645				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.11957				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.94000	107.33657	6.94000	107.31634			296,035,416,000.00		42,656,400	1,127,000,600
<b>Total TN23 SPOT</b>									<b>296,035,416,000.00</b>		<b>42,656,400</b>	<b>1,127,000,600</b>
<b>Total For TN23</b>									<b>296,035,416,000.00</b>		<b>42,656,400</b>	<b>1,127,000,600</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	29.19409	100.00000	29.12876				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			8.83500	104.40897	8.83500	104.38445			551,887,110,000.00		62,466,000	1,684,593,400
<b>Total TN25 SPOT</b>									<b>551,887,110,000.00</b>		<b>62,466,000</b>	<b>1,684,593,400</b>
<b>Total For TN25</b>									<b>551,887,110,000.00</b>		<b>62,466,000</b>	<b>1,684,593,400</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	15.92472	100.00000	15.88968				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			9.86000	95.83065	9.86000	95.80518			814,256,548,000.00		82,581,800	18,680,744,900
<b>Total TN27 SPOT</b>									<b>814,256,548,000.00</b>		<b>82,581,800</b>	<b>18,680,744,900</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For TN27</b>										<b>814,256,548,000.00</b>	<b>82,581,800</b>	<b>18,680,744,90</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.68856	100.00000	9.66689				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.93500	98.69584	10.93500	98.66698				0.00	0	1,211,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,211,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,211,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	116.82683	8.00000	116.80166				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			11.71000	93.91236	11.71000	93.88300				0.00	0	2,390,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,390,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>2,390,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.15731	10.75000	101.12821				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.83184				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	100.84119				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	100.81781	7.61000	103.10831				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	100.71638				0.00	0	358,995,52
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>358,995,52</b>
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	<b>358,995,52</b>
TRA3A On 14/11/2022 Spot Bond					0.00000	99.30437				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			6.43000	102.55147	6.43000	102.53355				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.02075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.03573				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B:On 14/11/2022 Spot Bond					0.00000	99.39171				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	100.50918				0.00	52,544,676	13,136,16
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>52,544,676</b>	<b>13,136,16</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>52,544,676</b>	<b>13,136,16</b>
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.53557				0.00	111,200,000	27,800,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>111,200,000</b>	<b>27,800,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>111,200,000</b>	<b>27,800,00</b>
TRA4A:On 13/04/2024 Spot Bond			6.72000	106.37066	6.72000	106.35135			747,264,000,000.00	111,200,000	27,800,00	
<b>Total TRA4A4 SPOT</b>									<b>747,264,000,000.00</b>	<b>111,200,000</b>	<b>27,800,00</b>	
<b>Total For TRA4A4</b>									<b>747,264,000,000.00</b>	<b>111,200,000</b>	<b>27,800,00</b>	
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.50918				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	100.53557				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	100.83816	8.62000	100.81479				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	98.27389				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B:On 13/04/2024 Spot Bond					0.00000	101.33451				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	100.95336				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	101.21376				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	99.86393				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	98.85157				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.45370				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	98.35880				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	97.67748				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26€ On 16/09/2022 Spot Bond					0.00000	95.76502				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.87281				0.00	0	27,518,85
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,518,85</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>27,518,85</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.32200				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	101.03224				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 22/11/2021 Spot Bond					0.00000	101.04338				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	100.93119				0.00	0	
<b>Total TWC384 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 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	100.69559				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	100.44986				0.00	0	
<b>Total TWC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC387</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.38220				0.00	0	
<b>Total TWC388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC388</b>										<b>0.00</b>	<b>0</b>	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.31475				0.00	0	
<b>Total TWC389 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC389</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.22921				0.00	0	8,200,000,00
<b>Total TWC390 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
<b>Total For TWC390</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,00</b>
TWC39 On 04/02/2022 Spot Bond					0.00000	100.13719				0.00	0	
<b>Total TWC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC391</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.31000	105.56177	10.31000	105.53245				0.00	0	9,500,00
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>9,500,00</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.02672				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	100.03022				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.03184				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.59546				0.00	0	
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.41458				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	99.86524				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.02593				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.02696				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	99.91641				0.00	0	
<b>Total VKE17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE17</b>										<b>0.00</b>	<b>0</b>	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.82812				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	100.97609				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>1.51e+017</b>	<b>213,319,440,676</b>	<b>368,617,652,67</b>
<b>Total for SPOT :</b>										<b>1.51e+017</b>	<b>213,319,440,676</b>	<b>368,617,652,67</b>
<b>Total Futures</b>										<b>1,51e+017</b>	<b>213,319,445,531</b>	<b>368,618,693,63</b>
<b>Total Options</b>										<b>0,00</b>	<b>0</b>	<b>124,03</b>
<b>Grand Total:</b>										<b>1.51e+017</b>	<b>213,319,445,531</b>	<b>368,618,817,66</b>