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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 17/01/2022

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			11.31966	78.67617	11.31724	78.68889			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.54598	75.88051	11.54335	75.89394			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.77774	76.87839	11.77497	76.89212			0.00	0	
ES33	On	03/11/2022	Bond Future			12.01271	74.12366	12.00978	74.13778			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	03/02/2022	Bond Future			11.74463	77.57144	11.75203	77.52650			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			11.95575	74.28189	11.96339	74.23686			0.00	0	1,18
ES42	On	04/08/2022	Bond Future			12.16620	75.25921	12.17413	75.21378			0.00	0	
ES42	On	03/11/2022	Bond Future			12.37984	72.00387	12.38809	71.95798			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,76</b>
I2025	On	03/02/2022	Bond Future			155.09392	155.09392	155.15799	155.15799			0.00	0	5,04
I2025	On	05/05/2022	Bond Future			157.03168	157.03168	157.09751	157.09751			0.00	0	6,1
I2025	On	04/08/2022	Bond Future			157.48200	157.48200	157.54914	157.54914			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			159.58031	159.58031	159.64864	159.64864			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>5,71</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>5,71</b>
I2029	On	03/02/2022	Bond Future			113.93236	113.93236	113.92687	113.92687			0.00	0	3,8
I2029	On	05/05/2022	Bond Future			114.15460	114.15460	114.14983	114.14983			0.00	0	2,2
I2029	On	04/08/2022	Bond Future			115.65526	115.65526	115.65070	115.65070			0.00	0	
I2029	On	03/11/2022	Bond Future			115.97106	115.97106	115.96668	115.96668			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,0</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>6,0</b>
I2033	On	03/02/2022	Bond Future			110.50299	110.50299	111.56104	111.56104			0.00	0	7,2
I2033	On	05/05/2022	Bond Future			110.60003	110.60003	111.67195	111.67195			0.00	0	2,5
I2033	On	04/08/2022	Bond Future			112.05386	112.05386	113.14013	113.14013			0.00	0	
I2033	On	03/11/2022	Bond Future			112.24039	112.24039	113.34144	113.34144			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,8</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>9,8</b>
I2038	On	03/02/2022	Bond Future			124.71388	124.71388	125.67586	125.67586			0.00	0	5,4
I2038	On	05/05/2022	Bond Future			126.27209	126.27209	127.24700	127.24700			0.00	0	1,3
I2038	On	04/08/2022	Bond Future			126.11644	126.11644	127.10451	127.10451			0.00	0	
I2038	On	03/11/2022	Bond Future			127.79701	127.79701	128.79844	128.79844			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,7</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,7</b>
I2046	On	03/02/2022	Bond Future			114.30499	114.30499	116.42631	116.42631			869,632,363.92	7,608	10,4
I2046	On	05/05/2022	Bond Future			113.84566	113.84566	115.99427	115.99427			866,137,781.28	7,608	13,5
I2046	On	04/08/2022	Bond Future			115.34231	115.34231	117.51965	117.51965			0.00	0	
I2046	On	03/11/2022	Bond Future			114.95434	114.95434	117.16072	117.16072			0.00	0	
<b>Total I2046 Future</b>												<b>1,735,770,145.20</b>	<b>15,216</b>	<b>24,07</b>
<b>Total For I2046</b>												<b>1,735,770,145.20</b>	<b>15,216</b>	<b>24,07</b>
I2050	On	03/02/2022	Bond Future			116.33856	116.33856	117.64963	117.64963			630,089,640.96	5,416	8,6
I2050	On	05/05/2022	Bond Future			117.79194	117.79194	119.12020	119.12020			637,961,147.04	5,416	6,1
I2050	On	04/08/2022	Bond Future			117.32455	117.32455	118.67049	118.67049			0.00	0	
I2050	On	03/11/2022	Bond Future			118.88800	118.88800	120.25208	120.25208			0.00	0	
<b>Total I2050 Future</b>												<b>1,268,050,788.00</b>	<b>10,832</b>	<b>14,8</b>
<b>Total For I2050</b>												<b>1,268,050,788.00</b>	<b>10,832</b>	<b>14,8</b>
R186	On	03/02/2022	Bond Future			7.79627	112.16958	7.78390	112.22218		5.28	169,376,065.80	1,510	53,7
R186	On	05/05/2022	Bond Future			7.96409	113.65659	7.97888	113.59706		5.24	171,621,450.90	1,510	23,5
R186	On	04/08/2022	Bond Future			8.13580	109.95355	8.18235	109.77666		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.30767	111.51203	8.39056	111.21509		5.10	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>340,997,516.70</b>	<b>3,020</b>	<b>77,24</b>
R186	On	03/02/2022	Bond Future	7.28	Call			32.07000	0.03207	19,240	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,201.47000	2.20147	2,241,240	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			34.47000	0.03447	20,900	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,160.31000	2.16031	2,199,340	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			37.06000	0.03706	22,720	5.13	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,119.35000	2.11935	2,157,610	5.13	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			149.90000	0.14990	137,080	5.75	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			2,073.51000	2.07351	2,096,860	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			751.19000	0.75119	715,010	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,100.09000	2.10009	2,123,770	5.27	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			738.15000	0.73815	702,300	5.27	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,181.23000	2.18123	2,205,910	5.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			700.53000	0.70053	665,680	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,085.28000	1.08528	1,095,390	5.09	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,484.06000	1.48406	1,434,640	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,644.32000	1.64432	1,662,110	5.20	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			998.38000	0.99838	956,640	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,046.86000	2.04686	2,069,880	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			764.18000	0.76418	727,670	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			72.48000	0.07248	71,010	5.01	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			5,244.99000	5.24499	5,183,990	5.01	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			282.41000	0.28241	282,360	4.79	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			3,140.25000	3.14025	3,080,670	4.79	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			474.59000	0.47459	476,600	4.89	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			3,035.39000	3.03539	3,069,270	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			415.03000	0.41503	389,380	5.41	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			4,020.97000	4.02097	4,062,740	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			237.45000	0.23745	219,690	5.60	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,852.56000	4.85256	4,899,270	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,505.19000	2.50519	2,447,670	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,137.73000	2.13773	2,025,580	5.14	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,802.46000	1.80246	1,700,870	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,144.39000	6.14439	6,294,840	6.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			285.86000	0.28586	259,420	6.22	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			196.52000	0.19652	211,240	4.60	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			4,963.49000	4.96349	4,801,320	4.60	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,289.52000	1.28952	1,354,260	5.14	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,623.21000	1.62321	1,699,140	5.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/08/2022	Bond Future	8.14	Put		1,784.13000	1.78413	1,683,170	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,642.73000	1.64273	1,719,280	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,765.62000	1.76562	1,665,280	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,603.50000	1.60350	1,678,800	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,326.72000	2.32672	2,484,210	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,758.43000	1.75843	1,618,980	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,285.71000	2.28571	2,441,570	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,788.50000	1.78850	1,647,420	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,306.17000	2.30617	2,462,850	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,773.41000	1.77341	1,633,150	5.12	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>340,997,516.70</b>	<b>3,020</b>	<b>101,96</b>
R197	On	03/02/2022	Bond Future			321.79093	321.79093	321.79171	321.79171		0.00	0	1,11
R197	On	05/05/2022	Bond Future			325.81120	325.81120	325.81393	325.81393		0.00	0	4,
R197	On	04/08/2022	Bond Future			321.71934	321.71934	321.72379	321.72379		0.00	0	
R197	On	03/11/2022	Bond Future			326.00692	326.00692	326.01196	326.01196		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,60</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>1,60</b>
R202	On	03/02/2022	Bond Future			240.89061	240.89061	242.26074	242.26074		1,335,497,541.84	5,544	6,62
R202	On	05/05/2022	Bond Future			243.90005	243.90005	245.28884	245.28884		1,352,181,877.20	5,544	6,21
R202	On	04/08/2022	Bond Future			242.65798	242.65798	244.06592	244.06592		0.00	0	
R202	On	03/11/2022	Bond Future			245.89143	245.89143	247.31868	247.31868		0.00	0	
<b>Total R202 Future</b>											<b>2,687,679,419.04</b>	<b>11,088</b>	<b>12,85</b>
<b>Total For R202</b>											<b>2,687,679,419.04</b>	<b>11,088</b>	<b>12,85</b>
R2023	On	03/02/2022	Bond Future			5.14330	106.08642	5.12280	106.10765	1.05	102,373,395.30	965	15,48
R2023	On	05/05/2022	Bond Future			5.21504	103.46171	5.17198	103.49596	0.90	1,002,233,584.77	9,687	12,90
R2023	On	04/08/2022	Bond Future			5.26588	104.77397	5.16104	104.83164	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future			5.10919	102.27164	5.04522	102.29141	0.36	0.00	0	
<b>Total R2023 Future</b>											<b>1,104,606,980.07</b>	<b>10,652</b>	<b>28,35</b>
R2023	On	03/02/2022	Bond Future	5.06	Call			66.04000	0.06604	51,160	0.96	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			131.11000	0.13111	137,460	0.96	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			70.67000	0.07067	55,270	0.96	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			125.38000	0.12538	131,210	0.96	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			75.39000	0.07539	59,500	0.97	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			119.73000	0.11973	125,070	0.97	0.00	0
R2023	On	05/05/2022	Bond Future	6.29	Put			22.70000	0.02270	24,210	1.11	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Call			913.28000	0.91328	880,500	1.11	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Put			22.16000	0.02216	23,630	1.11	0.00	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.31	Call		920.67000	0.92067	887,860	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		21.71000	0.02171	23,150	1.11	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		905.97000	0.90597	873,230	1.11	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		532.25000	0.53225	485,110	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		56.06000	0.05606	66,590	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		536.89000	0.53689	489,610	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		55.24000	0.05524	65,630	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		541.54000	0.54154	494,120	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		54.44000	0.05444	64,690	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		31.80000	0.03180	34,580	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		403.62000	0.40362	386,690	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		32.57000	0.03257	35,410	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		406.18000	0.40618	389,220	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		32.07000	0.03207	34,880	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		408.98000	0.40898	391,990	0.41	0.00	0	
<b>Total R2023 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>											<b>1,104,606,980.07</b>	<b>10,652</b>	<b>28,35</b>
R2030	On	03/02/2022	Bond Future			9.43310	92.26286	9.38992	92.48931	8.79	433,635,442.00	4,700	80,04
R2030	On	05/05/2022	Bond Future			9.63577	93.39289	9.59041	93.62274	8.60	275,509,025.50	2,950	26,50
R2030	On	04/08/2022	Bond Future			9.84878	90.59229	9.80110	90.82530	8.59	0.00	0	
R2030	On	03/11/2022	Bond Future			10.05274	91.77947	10.00271	92.01572	8.32	0.00	0	
<b>Total R2030 Future</b>											<b>709,144,467.50</b>	<b>7,650</b>	<b>106,55</b>
R2030	On	03/02/2022	Bond Future	8.85	Put		2,933.89000	2.93389	3,138,310	8.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		2,262.68000	2.26268	2,033,510	9.19	0.00	0	94
R2030	On	03/02/2022	Bond Future	9.80	Put		140.44000	0.14044	137,720	9.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,717.92000	2.71792	2,486,250	9.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		87.67000	0.08767	82,450	9.36	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,277.94000	7.27794	7,051,330	10.67	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		0.30000	0.00030	0,140	10.67	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		921.31000	0.92131	738,880	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		606.42000	0.60642	650,440	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,434.29000	1.43429	1,222,580	8.91	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		339.20000	0.33920	353,940	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,174.08000	2.17408	1,945,800	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		153.89000	0.15389	152,060	9.15	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		776.75000	0.77675	607,320	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		723.83000	0.72383	780,850	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		861.81000	0.86181	684,410	8.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		651.59000	0.65159	700,640	8.72	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/02/2022	Bond Future	9.44	Call			891.33000	0.89133	711,380	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			628.76000	0.62876	675,260	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			202.86000	0.20286	126,840	8.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put			1,741.90000	1.74190	1,892,330	8.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call			339.96000	0.33996	232,560	8.47	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put			1,344.48000	1.34448	1,463,530	8.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			646.26000	0.64626	491,170	8.63	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			0.63000	0.00063	0,130	8.09	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,449.18000	5.44918	5,675,130	8.09	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			28.56000	0.02856	12,450	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put			3,194.78000	3.19478	3,405,120	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			41.35000	0.04135	19,320	8.20	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put			856.26000	0.85626	927,620	8.63	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call			3,685.50000	3.68550	3,494,150	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			705.82000	0.70582	744,320	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,723.12000	3.72312	3,531,130	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			694.81000	0.69481	732,670	9.00	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call			365.30000	0.36530	314,530	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call			447.29000	0.44729	388,570	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,091.88000	4.09188	4,263,010	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			1,178.86000	1.17886	1,067,900	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,409.49000	2.40949	2,528,380	8.32	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call			18.26000	0.01826	13,970	8.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			1,025.38000	1.02538	1,081,690	8.74	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put			10,113.49000	10.11349	10,339,050	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			64.26000	0.06426	51,600	8.08	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			7,818.16000	7.81816	8,035,350	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			157.53000	0.15753	131,050	7.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,076.21000	6.07621	6,279,580	7.97	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			4,437.82000	4.43782	4,616,900	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,760.86000	3.76086	3,568,240	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			683.95000	0.68395	721,180	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			7,175.36000	7.17536	6,953,180	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			181.17000	0.18117	188,840	10.03	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			2,827.47000	2.82747	2,653,930	8.74	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			4,579.52000	4.57952	4,741,970	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,670.70000	1.67070	1,558,080	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			2,960.33000	2.96033	3,080,720	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,692.19000	1.69219	1,578,710	8.32	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,932.00000	2.93200	3,051,530	8.32	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
R2030	On	04/08/2022	Bond Future	8.30	Call			228.22000	0.22822	201,330	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,713.85000	1.71385	1,599,510	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,903.87000	2.90387	3,022,540	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,068.63000	6.06863	5,866,340	9.49	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			660.36000	0.66036	691,080	9.49	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			806.14000	0.80614	735,580	7.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			7,970.10000	7.97010	8,176,220	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,520.80000	2.52080	2,618,200	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,910.99000	2.91099	2,771,480	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,499.30000	2.49930	2,596,040	8.23	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,936.97000	2.93697	2,796,810	8.24	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,478.27000	2.47827	2,574,360	8.24	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,885.45000	2.88545	2,746,600	8.23	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>24,82</b>
<b>Total For R2030</b>												<b>709,144,467.50</b>	<b>7,650</b>	<b>131,37</b>
R2032	On	03/02/2022	Bond Future			9.89661	92.55848	9.86348	92.75310		9.82	314,698,832.00	3,400	98,07
R2032	On	05/05/2022	Bond Future			10.08862	89.54433	10.05387	89.74248		9.91	71,635,464.00	800	54,18
R2032	On	04/08/2022	Bond Future			10.28378	90.70013	10.24747	90.90106		9.48	0.00	0	
R2032	On	03/11/2022	Bond Future			10.47992	87.74002	10.44199	87.94376		9.55	0.00	0	
<b>Total R2032 Future</b>												<b>386,334,296.00</b>	<b>4,200</b>	<b>152,26</b>
R2032	On	03/02/2022	Bond Future	8.91	Call			0.82000	0.00082	0,200	8.78	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			5,851.61000	5.85161	6,045,610	8.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			8.57000	0.00857	3,200	8.83	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call			6,103.10000	6.10310	5,906,760	11.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			4.42000	0.00442	2,700	11.49	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			7,056.04000	7.05604	6,860,780	11.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,496.54000	4.49654	4,295,950	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			24.64000	0.02464	18,670	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,550.14000	4.55014	4,349,750	11.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			1,957.34000	1.95734	2,079,990	9.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			5,836.42000	5.83642	5,639,630	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			5.94000	0.00594	3,770	11.41	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,380.77000	3.38077	3,175,690	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			73.06000	0.07306	62,600	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,433.26000	3.43326	3,228,360	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			1.35000	0.00135	0,710	11.68	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			3,856.03000	3.85603	3,652,780	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			46.78000	0.04678	38,150	10.82	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,913.90000	2.91390	2,707,680	10.44	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 Intere
R2032	On	03/02/2022	Bond Future	10.35	Put			111.67000	0.11167	100,070	10.44		0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,276.10000	3.27610	3,070,690	10.59		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			23.33000	0.02333	17,560	11.03		0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,328.38000	3.32838	3,123,130	10.62		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			76.64000	0.07664	66,010	10.62		0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			947.71000	0.94771	780,010	9.66		0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			733.21000	0.73321	760,130	9.66		0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,463.97000	1.46397	1,271,880	9.88		0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			69.63000	0.06963	59,350	10.66		0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			1,894.01000	1.89401	1,692,540	10.04		0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			286.75000	0.28675	279,900	10.04		0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			277.43000	0.27743	190,300	9.19		0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			1,725.20000	1.72520	1,832,690	9.19		0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			361.10000	0.36110	258,260	9.28		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			80.38000	0.08038	69,590	10.59		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			678.21000	0.67821	533,090	9.52		0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			993.57000	0.99357	1,043,070	9.52		0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			4,402.76000	4.40276	4,592,010	8.83		0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			208.42000	0.20842	136,450	9.09		0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,509.04000	1.50904	1,600,820	9.28		0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			433.48000	0.43348	436,010	9.88		0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			221.05000	0.22105	146,140	9.11		0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			1,909.63000	1.90963	2,029,340	9.11		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			426.56000	0.42656	439,150	10.98		0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			756.92000	0.75692	683,030	9.05		0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			2,689.32000	2.68932	2,542,590	9.95		0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,354.42000	1.35442	1,405,840	9.95		0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			461.17000	0.46117	475,220	10.90		0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			5,729.00000	5.72900	5,543,720	10.96		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			433.20000	0.43320	446,070	10.96		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,774.93000	5.77493	5,589,370	10.98		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,469.05000	6.46905	6,279,820	11.23		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			337.43000	0.33743	346,350	11.23		0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			5,546.24000	5.54624	5,362,140	10.90		0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,518.71000	3.51871	3,642,970	9.05		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,313.44000	2.31344	2,176,070	9.84		0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,597.04000	1.59704	1,657,820	9.84		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,820.80000	5.82080	5,634,960	11.00		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			419.91000	0.41991	432,220	11.00		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,188.62000	1.18862	1,109,990	8.73		0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/08/2022	Bond Future	9.72	Put			4,177.64000	4.17764	4,299,940	8.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,366.83000	2.36683	2,249,750	9.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,630.44000	2.63044	2,714,290	9.24	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,395.48000	2.39548	2,277,650	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			568.88000	0.56888	586,160	10.78	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,927.03000	8.92703	8,737,930	11.18	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,603.47000	2.60347	2,686,570	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			302.86000	0.30286	273,350	8.50	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,777.33000	7.77733	7,948,750	8.50	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			418.81000	0.41881	430,640	11.18	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,424.56000	2.42456	2,305,990	9.26	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,576.98000	2.57698	2,659,340	9.26	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,657.85000	7.65785	7,474,200	10.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,579.59000	3.57959	3,447,690	9.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,417.14000	2.41714	2,488,980	9.49	0.00	0	
<b>Total R2032 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,24</b>
<b>Total For R2032</b>												<b>386,334,296.00</b>	<b>4,200</b>	<b>164,50</b>
R2035	On	03/02/2022	Bond Future			10.37028	93.36923	10.36865	93.37987		11.00	95,236,614.60	1,020	85,74
R2035	On	05/05/2022	Bond Future			10.55813	90.01209	10.55304	90.04443		11.16	91,812,331.80	1,020	30,68
R2035	On	04/08/2022	Bond Future			10.75441	91.13350	10.74258	91.20658		10.68	0.00	0	
R2035	On	03/11/2022	Bond Future			10.94129	87.86779	10.93260	87.92006		10.81	0.00	0	
<b>Total R2035 Future</b>												<b>187,048,946.40</b>	<b>2,040</b>	<b>116,43</b>
R2035	On	03/02/2022	Bond Future	9.70	Call			17.41000	0.01741	9,810	9.95	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			4,538.79000	4.53879	4,541,830	9.95	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			91.59000	0.09159	64,880	10.02	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			5,692.83000	5.69283	5,675,040	12.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,341.44000	5.34144	5,321,540	12.50	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,057.32000	2.05732	2,015,450	10.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			8,290.07000	8.29007	8,278,750	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1.09000	0.00109	0,410	13.27	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,133.77000	9.13377	9,122,860	13.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			0.39000	0.00039	0,120	13.43	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			4,231.56000	4.23156	4,201,410	12.15	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			16.19000	0.01619	9,040	12.62	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,985.24000	5.98524	5,968,880	12.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			12.35000	0.01235	6,630	12.71	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			6,335.27000	6.33527	6,320,280	12.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			8.89000	0.00889	4,540	12.82	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.35	Call			877.13000	0.87713	799,000	10.74	0.00	0	1,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.22	Put		22.31000	0.02231	13,050	12.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		5,400.03000	5.40003	5,380,510	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		21.16000	0.02116	12,280	12.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,458.61000	5.45861	5,439,460	12.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		20.07000	0.02007	11,560	12.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call		561.36000	0.56136	490,630	10.54	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put		59.24000	0.05924	39,730	12.15	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		4,347.70000	4.34770	4,318,920	12.18	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		53.60000	0.05360	35,460	12.18	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call		4,697.48000	4.69748	4,672,370	12.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		39.56000	0.03956	25,090	12.30	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put		1,032.19000	1.03219	965,080	10.72	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put		999.00000	0.99900	931,510	10.74	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		1,938.97000	1.93897	1,870,380	11.20	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		383.05000	0.38305	325,100	11.20	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		2,134.86000	2.13486	2,070,030	11.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		324.82000	0.32482	270,630	11.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put		3,090.20000	3.09020	3,074,130	10.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		278.71000	0.27871	226,200	10.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put		1,406.86000	1.40686	1,346,770	10.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		612.57000	0.61257	539,960	10.58	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		1,325.89000	1.32589	1,263,920	10.58	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		844.88000	0.84488	767,130	10.72	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		426.19000	0.42619	412,350	12.60	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call		2,756.67000	2.75667	2,708,420	11.13	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call		3,142.75000	3.14275	3,093,700	11.24	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		1,704.69000	1.70469	1,688,780	11.13	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		1,469.24000	1.46924	1,452,530	11.24	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		6,914.00000	6.91400	6,867,730	12.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		432.59000	0.43259	418,660	12.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,964.53000	6.96453	6,918,350	12.60	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,015.00000	7.01500	6,968,900	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		419.79000	0.41979	406,030	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,041.99000	12.04199	12,003,930	14.22	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		89.99000	0.08999	84,270	14.22	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call		2,817.27000	2.81727	2,758,780	10.44	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,833.22000	2.83322	2,847,810	10.44	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		693.82000	0.69382	666,110	9.50	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		2,497.26000	2.49726	2,441,620	10.33	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		3,134.65000	3.13465	3,152,090	10.33	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	9.53	Call		389.65000	0.38965	370,850	9.51	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		2,891.35000	2.89135	2,906,490	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,784.21000	2.78421	2,726,000	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,862.02000	2.86202	2,876,890	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		613.46000	0.61346	609,850	12.30	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,751.61000	2.75161	2,693,670	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		8,365.77000	8.36577	8,420,050	9.51	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		6,536.12000	6.53612	6,581,490	9.50	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,167.66000	2.16766	2,115,410	10.20	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		3,495.92000	3.49592	3,516,750	10.20	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,210.05000	4.21005	4,142,800	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,861.31000	1.86131	1,867,140	10.80	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,889.02000	8.88902	8,812,330	12.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,032.67000	4.03267	3,985,440	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,738.46000	2.73846	2,743,500	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,964.12000	3.96412	3,917,160	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,787.82000	2.78782	2,793,130	10.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,998.33000	3.99833	3,951,230	10.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,763.05000	2.76305	2,768,220	10.72	0.00	0	
<b>Total R2035 Option</b>											<b>0.00</b>	<b>0</b>	<b>15,40</b>
<b>Total For R2035</b>											<b>187,048,946.40</b>	<b>2,040</b>	<b>131,92</b>
R2037	On	03/02/2022	Bond Future			10.58928	84.65972	10.59641	84.61295	12.18	30,477,499.20	360	114,60
R2037	On	05/05/2022	Bond Future			10.77313	85.69668	10.78045	85.64991	11.80	35,564,122.20	415	49,00
R2037	On	04/08/2022	Bond Future			10.96398	82.54645	10.97157	82.49925	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future			11.14369	83.62842	11.15154	83.58081	11.48	0.00	0	
<b>Total R2037 Future</b>											<b>66,041,621.40</b>	<b>775</b>	<b>163,60</b>
R2037	On	03/02/2022	Bond Future	11.47	Put		19.88000	0.01988	10,720	13.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,355.01000	5.35501	5,391,800	13.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		22.08000	0.02208	12,100	13.85	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,413.34000	5.41334	5,450,550	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		20.95000	0.02095	11,390	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,471.66000	5.47166	5,509,270	13.90	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,828.32000	6.82832	6,850,370	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		447.85000	0.44785	423,130	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,728.09000	6.72809	6,749,690	13.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		461.20000	0.46120	436,030	13.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,778.13000	6.77813	6,799,960	13.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		454.42000	0.45442	429,480	13.24	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,470.28000	4.47028	4,481,400	12.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	11.42	Put		1,751.44000	1.75144	1,715,360	12.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		743.37000	0.74337	739,310	10.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,434.24000	6.43424	6,382,980	10.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,580.82000	2.58082	2,582,910	11.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,028.33000	3.02833	2,983,510	11.54	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,669.66000	3.66966	3,676,930	11.87	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		3,090.14000	3.09014	3,045,030	11.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,612.60000	2.61260	2,614,830	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,059.23000	3.05923	3,014,260	11.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,207.20000	2.20720	2,167,270	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,754.64000	6.75464	6,774,980	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		991.52000	0.99152	964,660	12.89	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,644.32000	2.64432	2,646,700	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,892.68000	3.89268	3,902,650	11.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,880.79000	2.88079	2,843,150	11.33	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,825.14000	3.82514	3,834,830	11.31	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,932.40000	2.93240	2,894,480	11.31	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,858.70000	3.85870	3,868,530	11.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,906.35000	2.90635	2,868,570	11.32	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,20</b>
<b>Total For R2037</b>											<b>66,041,621.40</b>	<b>775</b>	<b>165,91</b>
R2040	On	03/02/2022	Bond Future			10.66783	86.97313	10.67488	86.92309	12.73	0.00	0	87,50
R2040	On	05/05/2022	Bond Future			10.84462	88.03849	10.85187	87.98836	12.32	0.00	0	23,80
R2040	On	04/08/2022	Bond Future			11.02786	84.66809	11.03537	84.61754	12.44	0.00	0	
R2040	On	03/11/2022	Bond Future			11.19989	85.77796	11.20766	85.72694	11.98	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>111,44</b>
R2040	On	03/02/2022	Bond Future	10.60	Call		723.90000	0.72390	671,130	11.88	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	11.59	Put		14.08000	0.01408	7,150	14.26	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Put		1,257.63000	1.25763	1,154,820	11.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,017.39000	6.01739	6,059,830	14.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		15.71000	0.01571	8,110	14.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,079.84000	6.07984	6,122,620	14.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		14.87000	0.01487	7,610	14.24	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,142.26000	6.14226	6,185,370	14.26	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		7,819.84000	7.81984	7,762,990	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,428.73000	1.42873	1,418,360	11.67	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		7,344.96000	7.34496	7,368,050	14.02	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		3,412.17000	3.41217	3,351,670	11.67	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		495.44000	0.49544	468,400	14.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.92	Call		7,398.33000	7.39833	7,421,660	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		488.28000	0.48828	461,480	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		197.48000	0.19748	190,760	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		13,334.18000	13.33418	13,376,030	16.02	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		90.85000	0.09085	82,570	16.02	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		7,291.51000	7.29151	7,314,360	13.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		502.60000	0.50260	475,320	13.99	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		320.53000	0.32053	316,430	11.12	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,104.58000	10.10458	10,049,930	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,982.82000	1.98282	1,981,600	11.77	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		3,084.27000	3.08427	3,037,040	12.21	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,083.05000	3.08305	3,086,540	12.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,286.93000	4.28693	4,235,160	11.77	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,051.91000	3.05191	3,004,850	12.22	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,118.41000	3.11841	3,122,070	12.23	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,020.08000	3.02008	2,973,190	12.23	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,384.96000	8.38496	8,410,190	14.02	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		855.54000	0.85554	830,220	14.02	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		3,048.13000	3.04813	3,051,450	12.21	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,236.83000	4.23683	4,247,750	11.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,053.29000	3.05329	3,013,190	11.88	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,273.68000	4.27368	4,284,750	11.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,026.00000	3.02600	2,986,050	11.89	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,310.66000	4.31066	4,321,880	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,998.91000	2.99891	2,959,110	11.90	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>6,90</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>118,40</b>
R2044	On	03/02/2022	Bond Future			10.70054	83.80425	10.72801	83.60538	13.34	1,676,085,000.00	20,000	38,90
R2044	On	05/05/2022	Bond Future			10.86642	84.84224	10.89649	84.63004	12.91	1,696,844,800.00	20,000	26,40
R2044	On	04/08/2022	Bond Future			11.03796	81.56722	11.07088	81.34101	13.05	0.00	0	
R2044	On	03/11/2022	Bond Future			11.19856	82.64682	11.23424	82.40749	12.56	0.00	0	
<b>Total R2044 Future</b>											<b>3,372,929,800.00</b>	<b>40,000</b>	<b>65,40</b>
R2044	On	03/02/2022	Bond Future	11.59	Call		5,880.99000	5.88099	6,069,050	15.00	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		19.85000	0.01985	9,040	15.00	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,943.87000	5.94387	6,132,410	15.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		18.83000	0.01883	8,500	15.02	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,006.70000	6.00670	6,195,710	15.05	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		17.85000	0.01785	7,990	15.05	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,190.81000	7.19081	7,351,930	14.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.91	Put		538.70000	0.53870	487,620	14.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,244.25000	7.24425	7,405,910	14.73	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		531.06000	0.53106	480,520	14.73	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,297.61000	7.29761	7,459,810	14.75	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		523.43000	0.52343	473,430	14.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,004.77000	3.00477	2,876,480	12.88	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,131.78000	3.13178	3,228,110	12.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,069.30000	3.06930	2,939,420	12.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,167.67000	3.16767	3,264,800	12.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,036.77000	3.03677	2,907,690	12.86	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,203.99000	3.20399	3,301,910	12.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,220.55000	4.22055	4,339,600	12.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,124.08000	3.12408	3,003,800	12.47	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,257.59000	4.25759	4,377,330	12.48	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,095.77000	3.09577	2,976,180	12.48	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,183.64000	4.18364	4,302,010	12.46	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,152.61000	3.15261	3,031,650	12.46	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>											<b>3,372,929,800.00</b>	<b>40,000</b>	<b>65,42</b>
R2048	On	03/02/2022	Bond Future			10.65423	87.20303	10.66741	87.10442	13.05	3,250,928,958.40	37,280	165,00
R2048	On	05/05/2022	Bond Future			10.81309	83.84111	10.82487	83.75519	13.30	3,390,869,852.84	40,444	38,70
R2048	On	04/08/2022	Bond Future			10.97785	84.89154	10.98563	84.83627	12.75	0.00	0	
R2048	On	03/11/2022	Bond Future			11.13331	81.61221	11.14525	81.52945	12.94	0.00	0	
<b>Total R2048 Future</b>											<b>6,641,798,811.24</b>	<b>77,724</b>	<b>203,71</b>
R2048	On	03/02/2022	Bond Future	10.20	Put		3,706.75000	3.70675	3,589,380	12.01	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,674.95000	5.67495	5,758,590	15.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		33.03000	0.03303	18,060	15.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,739.40000	5.73940	5,823,630	15.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		31.45000	0.03145	17,070	15.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,803.79000	5.80379	5,888,600	15.13	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		29.92000	0.02992	16,120	15.13	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,177.82000	1.17782	1,150,670	12.95	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		934.86000	0.93486	809,100	12.95	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,141.57000	2.14157	2,148,940	13.41	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		434.24000	0.43424	343,000	13.41	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,707.00000	2.70700	2,733,770	13.65	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		284.32000	0.28432	212,480	13.65	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		163.63000	0.16363	135,910	12.12	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		2,990.39000	2.99039	2,864,060	12.12	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
R2048	On	03/02/2022	Bond Future	10.40	Call		304.65000	0.30465	268,660	12.34	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		2,345.77000	2.34577	2,211,170	12.34	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		516.35000	0.51635	476,430	12.55	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		2.35000	0.00235	1,150	11.97	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		6,950.68000	6.95068	6,850,870	11.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		16.73000	0.01673	10,620	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		5,276.72000	5.27672	5,172,000	11.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		81.80000	0.08180	63,040	12.01	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		1,784.13000	1.78413	1,645,600	12.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		544.77000	0.54477	510,990	14.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,101.09000	7.10109	7,152,590	14.90	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		560.90000	0.56090	526,480	14.90	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,155.87000	7.15587	7,207,700	14.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		552.77000	0.55277	518,680	14.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,210.70000	7.21070	7,262,840	14.94	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,187.92000	3.18792	3,193,580	12.47	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		3,085.99000	3.08599	3,036,380	12.47	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,112.57000	3.11257	3,117,850	12.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		3,152.56000	3.15256	3,102,570	12.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,150.02000	3.15002	3,155,490	12.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		3,119.00000	3.11900	3,069,200	12.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,224.02000	3.22402	3,169,480	13.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,389.50000	4.38950	4,417,970	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,195.16000	3.19516	3,140,870	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,312.63000	4.31263	4,340,620	12.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,253.39000	3.25339	3,198,620	12.99	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,350.86000	4.35086	4,379,080	13.00	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>6,641,798,811.24</b>	<b>77,724</b>	<b>208,31</b>
R209	On	03/02/2022	Bond Future			10.35621	72.09375	10.35308	72.11162	12.28	356,359,406.25	4,943	15,36
R209	On	05/05/2022	Bond Future			10.52283	69.83452	10.51944	69.85343	12.45	356,435,390.08	5,104	10,9
R209	On	04/08/2022	Bond Future			10.69053	70.73587	10.68698	70.75521	11.96	0.00	0	
R209	On	03/11/2022	Bond Future			10.85713	68.51986	10.85342	68.53962	12.07	0.00	0	
<b>Total R209 Future</b>											<b>712,794,796.33</b>	<b>10,047</b>	<b>26,28</b>
R209	On	03/02/2022	Bond Future	11.04	Put		42.17000	0.04217	27,850	13.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,713.88000	3.71388	3,680,590	13.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		46.70000	0.04670	31,280	13.56	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,764.45000	3.76445	3,731,720	13.59	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		44.39000	0.04439	29,530	13.59	0.00	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
R209	On	03/02/2022	Bond Future	11.04	Call		3,815.06000	3.81506	3,782,870	13.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		447.42000	0.44742	433,240	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		321.38000	0.32138	305,350	10.73	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		4,807.73000	4.80773	4,810,610	10.73	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,150.76000	1.15076	1,120,330	11.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,332.28000	5.33228	5,299,100	13.65	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,677.19000	2.67719	2,665,670	11.67	0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,597.57000	2.59757	2,561,000	12.45	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,327.94000	1.32794	1,310,280	12.45	0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put		454.35000	0.45435	440,080	13.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,375.62000	5.37562	5,342,530	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,797.73000	7.79773	7,769,630	14.76	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		189.32000	0.18932	180,130	14.76	0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,288.99000	5.28899	5,255,730	13.63	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		461.38000	0.46138	447,030	13.63	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,697.15000	2.69715	2,689,210	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,111.40000	2.11140	2,084,320	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,753.17000	2.75317	2,745,430	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,138.57000	2.13857	2,111,390	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,725.15000	2.72515	2,717,310	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,165.69000	2.16569	2,138,410	11.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,430.94000	3.43094	3,404,690	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,499.36000	2.49936	2,492,870	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,371.82000	3.37182	3,345,670	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,544.85000	2.54485	2,538,460	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,401.44000	3.40144	3,375,240	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,522.14000	2.52214	2,515,700	12.09	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>32,6</b>
<b>Total For R209</b>											<b>712,794,796.33</b>	<b>10,047</b>	<b>58,9</b>
R210	On	03/02/2022	Bond Future			214.07153	214.07153	214.06425	214.06425		0.00	0	1,3
R210	On	05/05/2022	Bond Future			213.88487	213.88487	213.87908	213.87908		0.00	0	9
R210	On	04/08/2022	Bond Future			216.69661	216.69661	216.69127	216.69127		0.00	0	
R210	On	03/11/2022	Bond Future			216.66572	216.66572	216.66066	216.66066		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,3</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>2,3</b>
R213	On	03/02/2022	Bond Future			9.71092	87.01769	9.67408	87.21324	9.43	0.00	0	21,1
R213	On	05/05/2022	Bond Future			9.90266	84.53157	9.86053	84.74861	9.59	0.00	0	1,5
R213	On	04/08/2022	Bond Future			10.10416	85.58683	10.05299	85.84237	9.17	0.00	0	
R213	On	03/11/2022	Bond Future			10.29782	83.19226	10.24829	83.43223	9.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>22,70</b>	
R213	On	03/02/2022	Bond Future	8.63	Call			0.31000	0.00031	0,060	8.53		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,793.78000	5.79378	5,989,080	8.53		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			67.91000	0.06791	59,580	10.29		0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,752.27000	4.75227	4,553,700	10.84		0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			10.39000	0.01039	7,370	10.84		0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			5,093.09000	5.09309	4,895,270	10.95		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			212.25000	0.21225	207,440	9.79		0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,590.49000	2.59049	2,386,260	10.09		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			108.80000	0.10880	100,120	10.09		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,683.07000	2.68307	2,478,780	10.13		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			2,889.75000	2.88975	3,063,340	8.67		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,058.99000	3.05899	2,855,110	10.29		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			252.74000	0.25274	250,340	9.73		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,796.36000	1.79636	1,597,730	9.75		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			242.03000	0.24203	238,950	9.75		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,837.96000	1.83796	1,638,710	9.76		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			6.95000	0.00695	4,680	10.95		0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,922.08000	1.92208	1,721,720	9.79		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			2,529.95000	2.52995	2,692,870	8.69		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			526.78000	0.52678	398,290	9.20		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,028.82000	1.02882	1,095,880	9.20		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,016.10000	1.01610	843,850	9.44		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			99.17000	0.09917	90,430	10.13		0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,755.15000	1.75515	1,557,200	9.73		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1.98000	0.00198	0,560	8.55		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,818.10000	4.81810	5,012,230	8.55		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			43.47000	0.04347	21,510	8.67		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			560.95000	0.56095	584,250	9.44		0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			231.76000	0.23176	228,060	9.76		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			70.92000	0.07092	38,290	8.69		0.00	0	40
R213	On	05/05/2022	Bond Future	10.63	Put			551.10000	0.55110	576,780	10.34		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,443.34000	4.44334	4,251,520	10.35		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			542.66000	0.54266	567,880	10.35		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,483.51000	4.48351	4,291,240	10.37		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			534.34000	0.53434	559,110	10.37		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,403.24000	4.40324	4,211,880	10.34		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,870.24000	1.87024	1,740,250	8.90		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,741.70000	2.74170	2,867,250	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 Interr
R213	On	04/08/2022	Bond Future	9.89	Call		1,893.97000	1.89397	1,763,030	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,714.73000	2.71473	2,839,330	8.91	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,917.86000	1.91786	1,785,980	8.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,687.97000	2.68797	2,811,630	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,376.13000	2.37613	2,469,710	9.19	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,054.21000	3.05421	2,909,150	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,418.06000	2.41806	2,512,970	9.17	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,081.36000	3.08136	2,935,640	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,397.17000	2.39717	2,491,420	9.18	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,108.33000	3.10833	2,961,940	9.19	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,85</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>25,56</b>
R214	On	03/02/2022	Bond Future			10.66474	69.22358	10.67270	69.17663	13.21	0.00	0	17,6
R214	On	05/05/2022	Bond Future			10.82623	66.77454	10.83164	66.74336	13.43	18,696,871.20	280	7
R214	On	04/08/2022	Bond Future			10.99350	67.60591	10.99369	67.60484	12.90	0.00	0	
R214	On	03/11/2022	Bond Future			11.15149	65.22601	11.15470	65.20835	13.09	0.00	0	
<b>Total R214 Future</b>											<b>18,696,871.20</b>	<b>280</b>	<b>18,33</b>
R214	On	03/02/2022	Bond Future	11.39	Call		4,067.81000	4.06781	4,098,500	14.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		41.41000	0.04141	25,150	14.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,119.21000	4.11921	4,150,500	14.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		39.43000	0.03943	23,770	14.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,170.62000	4.17062	4,202,500	14.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		37.53000	0.03753	22,460	14.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		505.08000	0.50508	481,470	14.86	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,420.49000	5.42049	5,428,260	14.89	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		497.73000	0.49773	474,320	14.89	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,464.16000	5.46416	5,472,120	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		490.50000	0.49050	467,280	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,376.87000	5.37687	5,384,440	14.86	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,459.22000	2.45922	2,440,960	12.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,592.75000	2.59275	2,573,420	12.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,488.61000	2.48861	2,470,340	12.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,565.73000	2.56573	2,546,390	12.59	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,518.36000	2.51836	2,500,080	12.61	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,539.13000	2.53913	2,519,780	12.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,467.86000	2.46786	2,445,320	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,520.48000	3.52048	3,515,470	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,513.56000	2.51356	2,490,890	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,551.29000	3.55129	3,546,340	12.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.35	Put		2,490.74000	2.49074	2,468,130	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,581.98000	3.58198	3,577,100	12.96	0.00	0	
<b>Total R214 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>											<b>18,696,871.20</b>	<b>280</b>	<b>18,33</b>
<b>Total for Bond</b>											<b>19,231,894,459.08</b>	<b>193,524</b>	<b>1,308,30</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>											<b>0.00</b>	<b>0</b>	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES23A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES23A</b>											<b>0.00</b>	<b>0</b>	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26</b>											<b>0.00</b>	<b>0</b>	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES26A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES26A</b>											<b>0.00</b>	<b>0</b>	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33</b>											<b>0.00</b>	<b>0</b>	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES33A Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES33A</b>											<b>0.00</b>	<b>0</b>	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total ES42 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For ES42</b>											<b>0.00</b>	<b>0</b>	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
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>	

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

Contract Details	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 R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	
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>	

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	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			815.97300	815.97300	816.11600	816.11600			0.00	0	56
GOVI	On	05/05/2022	GOVI			825.95500	825.95500	826.11500	826.11500			0.00	0	43
GOVI	On	04/08/2022	GOVI			836.49400	836.49400	836.66200	836.66200			0.00	0	
GOVI	On	03/11/2022	GOVI			847.55200	847.55200	847.72700	847.72700			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
GOVI	On	03/02/2022	GOVI	792.74	Call			233,760.00000	23.37600	232,330,000		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			233,660.00000	23.36600	232,230,000		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			233,560.00000	23.35600	232,130,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			378,850.00000	37.88500	377,250,000		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			378,750.00000	37.87500	377,150,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			378,650.00000	37.86500	377,050,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			173,820.00000	17.38200	172,140,000		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			174,020.00000	17.40200	172,340,000		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			173,920.00000	17.39200	172,240,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			272,970.00000	27.29700	271,220,000		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			273,170.00000	27.31700	271,420,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			273,070.00000	27.30700	271,320,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>												<b>0.00</b>	<b>0</b>	<b>95</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for GOVI</b>												<b>0.00</b>	<b>0</b>	<b>95</b>
AL37	On	03/02/2022	Index Future			814.32300	814.32300	814.73100	814.73100			0.00	0	
AL37	On	05/05/2022	Index Future			824.28400	824.28400	824.71300	824.71300			0.00	0	
AL37	On	04/08/2022	Index Future			834.80200	834.80200	835.24200	835.24200			0.00	0	
AL37	On	03/11/2022	Index Future			845.83700	845.83700	846.28700	846.28700			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			930.40900	930.40900	932.19300	932.19300			0.00	0	
AL7T	On	05/05/2022	Index Future			941.79100	941.79100	943.61400	943.61400			0.00	0	
AL7T	On	04/08/2022	Index Future			953.80800	953.80800	955.66100	955.66100			0.00	0	
AL7T	On	03/11/2022	Index Future			966.41600	966.41600	968.29900	968.29900			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			826.83700	826.83700	826.94700	826.94700			0.00	0	18
ALBI	On	05/05/2022	Index Future			836.95200	836.95200	837.07800	837.07800			0.00	0	2
ALBI	On	04/08/2022	Index Future			847.63100	847.63100	847.76500	847.76500			0.00	0	
ALBI	On	03/11/2022	Index Future			858.83600	858.83600	858.97600	858.97600			0.00	0	
<b>Total ALBI Future</b>												<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For ALBI</b>												<b>0.00</b>	<b>0</b>	<b>21</b>
IGOV	On	03/02/2022	Index Future			304.63100	304.63100	306.42700	306.42700			0.00	0	48
IGOV	On	05/05/2022	Index Future			308.43300	308.43300	310.25700	310.25700			0.00	0	
IGOV	On	04/08/2022	Index Future			312.44300	312.44300	314.29300	314.29300			0.00	0	
IGOV	On	03/11/2022	Index Future			316.64700	316.64700	318.52400	318.52400			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>45</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>71</b>
JIBAR	f	On	19/01/2022	Jibar Future		3.89500	96.10500	3.89500	96.10500			0.00	0	
JIBAR	f	On	16/02/2022	Jibar Future		4.23000	95.77000	4.22000	95.78000			0.00	0	
JIBAR	f	On	16/03/2022	Jibar Future		4.29500	95.70500	4.28500	95.71500			0.00	0	
JIBAR	f	On	20/04/2022	Jibar Future		4.66000	95.34000	4.63000	95.37000			0.00	0	
JIBAR	f	On	18/05/2022	Jibar Future		4.74000	95.26000	4.69000	95.31000			0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		5.06500	94.93500	4.99500	95.00500			0.00	0	7
JIBAR	f	On	21/09/2022	Jibar Future		5.51000	94.49000	5.43000	94.57000			0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		6.07500	93.92500	5.95500	94.04500			0.00	0	6
JIBAR	f	On	15/03/2023	Jibar Future		6.32500	93.67500	6.21500	93.78500			0.00	0	
JIBAR	f	On	21/06/2023	Jibar Future		6.58000	93.42000	6.49000	93.51000			0.00	0	
JIBAR	f	On	20/09/2023	Jibar Future		6.77000	93.23000	6.68500	93.31500			0.00	0	7
JIBAR	f	On	20/12/2023	Jibar Future		6.96500	93.03500	6.89500	93.10500			0.00	0	



Contract Details	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 Future</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total For JIBAR FUTURE</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Jibar</b>										<b>0.00</b>	<b>0</b>	<b>21</b>
<b>Total for Derivatives :</b>										<b>19,231,894,459.08</b>	<b>193,524</b>	<b>1,310,22</b>
ABCPI3 On 07/12/2023 Spot Bond			2.74000	315.16636	2.74000	315.11799				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	100.55161				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.69743				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	100.54520	9.65000	100.51917				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			10.91000	91.41369	10.91000	91.38702				0.00	0	
<b>Total ABF005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF005</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.82114				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	100.53461				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	101.08185				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.67514				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	101.43092				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.09662				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>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.42379				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.89647				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>	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.62765				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.51722				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>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.27037				0.00	0	
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.39058				0.00	0	
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.32187				0.00	0	
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.50746				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	102.05363				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	101.00387				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	101.62242				0.00	0	
<b>Total ABFN35 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 ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.88124				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	102.34296				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	99.93496				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.73080				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.90983				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.79563				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.09683				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	100.01534				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	100.01720				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	100.01857				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	100.38402				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.71608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.75035				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>	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.50130				0.00	0	1,400,000,00
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.24891				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>	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.34711				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>	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.12862				0.00	0	
<b>Total ABFN52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN52</b>										<b>0.00</b>	<b>0</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.93832				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	100.71720				0.00	0	
<b>Total ABJ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ02</b>										<b>0.00</b>	<b>0</b>	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.77467				0.00	0	
<b>Total ABJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.74043				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.27000	7.27000	7.27000	147.61389				0.00	0	27,179,40
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,179,40</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>27,179,40</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.76027	100.00000	31.68671				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	154.99318				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			3.82000	3.82000	3.82000	204.49552				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	230.41359				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			6.70500	6.70500	6.70500	104.10826				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			7.71500	7.71500	7.71500	112.04870				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			5.14500	103.17948	5.14500	103.16516				0.00	0	
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	
ABS15 On 11/11/2022 Spot Bond			5.23500	105.40620	5.23500	105.39116				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			7.07000	112.91821	7.07000	112.89653				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			7.98000	114.18058	7.98000	114.15590				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			5.67500	109.72100	5.67500	109.70403				0.00	0	
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	
ABS7 On 11/09/2026 Spot Bond			7.80000	106.99784	7.80000	106.97523				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.92225	100.00000	13.89110				0.00	0	
<b>Total ABS7/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 ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			2.06000	319.00747	2.06000	318.96441				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABS14 On 31/01/2022 Spot Bond			1.85500	177.58380	1.85500	177.56080				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			10.59000	10.59000	10.59000	100.98881				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.54194				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	100.52570				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>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.29391				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	100.52436				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	100.52436				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.53821				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.53821				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	171.39355				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	174.13962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.49836				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	101.43239				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	100.98799				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	101.22761				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.10408				0.00	0	
<b>Total AGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL01</b>										<b>0.00</b>	<b>0</b>	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.32539				0.00	0	1,750,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,750,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	<b>1,750,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	101.75597				0.00	800,000,000	4,425,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>4,425,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>800,000,000</b>	<b>4,425,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	103.85537				0.00	0	
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT01</b>										<b>0.00</b>	<b>0</b>	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.20845				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.90356				0.00	1,200,000,000	1,200,000,00
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>1,200,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	103.32662				0.00	300,000,000	150,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</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
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.01390				0.00	0	
<b>Total AH2A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A11</b>										<b>0.00</b>	<b>0</b>	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.01428				0.00	0	
<b>Total AH2A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A21</b>										<b>0.00</b>	<b>0</b>	
AH2A3' On 18/07/2026 Spot Bond			8.01500	98.98380	8.01500	98.96231				0.00	0	
<b>Total AH2A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2A31</b>										<b>0.00</b>	<b>0</b>	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.01507				0.00	0	
<b>Total AH2B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2B11</b>										<b>0.00</b>	<b>0</b>	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.01768				0.00	0	
<b>Total AH2C11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AH2C11</b>										<b>0.00</b>	<b>0</b>	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.02094				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	100.01202				0.00	0	
<b>Total AHF2O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2O1</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.88793				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond			6.39500	109.21637	6.39500	109.19769				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.83256				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	100.93538				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	100.99862				0.00	0	
<b>Total AHF5C1 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 AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.73140				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	100.99244				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.35881				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.93529				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.99851				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.44048				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.02879				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.87204				0.00	0	
<b>Total AHF7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A2</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.96690				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.94319				0.00	0	
<b>Total AHF7B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B2</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.03012				0.00	0	
<b>Total AHF7C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.00009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.56655				0.00	0	
<b>Total AHF7D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7D1</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.48776				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			7.47500	107.62853	7.47500	107.60683				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			7.89500	104.17283	7.89500	104.15056				0.00	0	
<b>Total AIR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR04</b>										<b>0.00</b>	<b>0</b>	
AIR05 On 29/05/2030 Spot Bond			11.71000	92.44671	11.71000	92.41765				0.00	0	
<b>Total AIR05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR05</b>										<b>0.00</b>	<b>0</b>	
AIRL01 On 30/04/2028 Spot Bond			5.85000	183.72149	5.85000	183.67792				0.00	0	
<b>Total AIRL01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIRL01</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.82022				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	100.36629				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	99.92252				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	100.59772				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	100.57105				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	101.04018				0.00	0	
<b>Total APF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF15</b>										<b>0.00</b>	<b>0</b>	
APF16 On 07/08/2024 Spot Bond					0.00000	101.36413				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	101.47526				0.00	0	
<b>Total APF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF17</b>										<b>0.00</b>	<b>0</b>	
ASN02 On 07/12/2033 Spot Bond			4.80000	245.01578	4.80000	244.96453				0.00	0	
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	
ASN03 On 07/12/2033 Spot Bond			5.30000	212.76907	5.30000	212.72175				0.00	0	
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			2.83000	177.53167	2.83000	177.50394				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			2.87500	177.52927	2.87500	177.50131				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			4.69000	194.86425	4.69000	194.82405				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>	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.58053				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	100.33963				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			4.81000	114.95335	4.81000	114.92942				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	100.45688				0.00	0	
<b>Total ASN196 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 ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.46355				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	100.50714				0.00	0	1,100,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>1,100,00</b>
ASN20 On 24/08/2025 Spot Bond					0.00000	105.24294				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.79718				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.57891				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.45705				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.99659				0.00	0	
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.95432				0.00	0	
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.93222				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.62556				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.36145				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.49348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.80267				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>	
ASN311 On 31/03/2029 Spot Bond			4.50500	4.50500	4.50500	106.95707				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>	
ASN319 On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	101.03948				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.46805				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>	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.53247				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN330 On 09/05/2024 Spot Bond					0.00000	101.12127				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>	
ASN334 On 20/06/2024 Spot Bond					0.00000	99.81193				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>	
ASN336 On 31/01/2038 Spot Bond			4.92000	113.38747	4.92000	113.36354				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>	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.50157				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>	
ASN342 On 20/06/2024 Spot Bond					0.00000	100.45682				0.00	0	3,400,00
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,400,00</b>
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	<b>3,400,00</b>
ASN350 On 20/06/2024 Spot Bond					0.00000	100.48244				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.48124				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	100.48124				0.00	0	
<b>Total ASN358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN358</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.81079				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.57472				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	100.47225				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	100.48933				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	99.97641				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	100.56223				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	100.56223				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.97350				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	100.47632				0.00	0	
<b>Total ASN388 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.85622				0.00	0	
<b>Total ASN395 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 ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.52197				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.47306				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.55435				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.68387				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.79045				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	100.41560				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	100.42839				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.57560				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	101.12543				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	104.00836				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	100.02727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.02754				0.00	0	
<b>Total ASN461 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN461</b>										<b>0.00</b>	<b>0</b>	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.37511				0.00	0	
<b>Total ASN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN469</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.22249				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.84033				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.81203				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	100.47160				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.72533				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	122.18691				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.11661				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.47003				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	100.50956				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49( On 15/09/2025 Spot Bond					0.00000	100.50956				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	100.45826				0.00	0	
<b>Total ASN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN507</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 21/12/2026 Spot Bond			9.41000	99.14264	9.41000	99.11760				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50( On 21/12/2026 Spot Bond			8.59000	99.04561	8.59000	99.02273				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			9.14000	97.64120	9.14000	97.61724				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			9.14000	97.64120	9.14000	97.61724				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	104.27226	9.10000	104.24705				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52( On 31/07/2024 Spot Bond			11.05000	105.18629	11.05000	105.15554				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	105.16286	11.00000	105.13226				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	104.92853	10.50000	104.89936				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	104.92853	10.50000	104.89936				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN54( On 02/04/2026 Spot Bond					0.00000	100.28666				0.00	0	
<b>Total ASN540 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 ASN540</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.19239				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	101.23540				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.97540	10.60000	104.94594				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	103.27797	10.47000	104.88539				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	104.95197	10.55000	104.92265				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	101.17109				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	99.91944				0.00	0	
<b>Total ASN568 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN568</b>										<b>0.00</b>	<b>0</b>	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.72382				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	100.15786				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	100.45685				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	100.51376				0.00	0	
<b>Total ASN580 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN580</b>										<b>0.00</b>	<b>0</b>	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.14243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	
ASN583 On 14/03/2022 Spot Bond					0.00000	100.70245				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>	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.29648				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>	
ASN587 On 31/01/2022 Spot Bond			9.22000	104.32014	9.22000	104.29386				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>	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.13509				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>	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.03022				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>	
ASN597 On 24/04/2023 Spot Bond					0.00000	99.93295				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>	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.92411				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>	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.01252				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>	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.69903				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>	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.45888				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>	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.40154				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	101.30284				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.49295				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	101.17707				0.00	0	
<b>Total ASN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN617</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.39382				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	100.46701				0.00	0	
<b>Total ASN624 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN624</b>										<b>0.00</b>	<b>0</b>	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.04080				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	99.77741				0.00	0	
<b>Total ASN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN632</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.54629				0.00	0	
<b>Total ASN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN633</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.59958				0.00	0	
<b>Total ASN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN634</b>										<b>0.00</b>	<b>0</b>	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.82749				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	101.47209				0.00	0	
<b>Total ASN644 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN644</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.67739				0.00	0	
<b>Total ASN645 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 ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.14298				0.00	0	
<b>Total ASN646 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN646</b>										<b>0.00</b>	<b>0</b>	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.37002				0.00	0	
<b>Total ASN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN658</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.82896				0.00	0	
<b>Total ASN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN660</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.85470				0.00	0	
<b>Total ASN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN665</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.07134				0.00	0	
<b>Total ASN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN667</b>										<b>0.00</b>	<b>0</b>	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.27756				0.00	0	
<b>Total ASN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN669</b>										<b>0.00</b>	<b>0</b>	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.35952				0.00	0	
<b>Total ASN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN679</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.57444				0.00	0	
<b>Total ASN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN681</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.59877				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	103.05857				0.00	0	
<b>Total ASN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN683</b>										<b>0.00</b>	<b>0</b>	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.80990				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	100.35907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.23662				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	101.38027				0.00	0	
<b>Total ASN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN693</b>										<b>0.00</b>	<b>0</b>	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.61308				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	101.37134				0.00	0	
<b>Total ASN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN695</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.51762				0.00	0	
<b>Total ASN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN700</b>										<b>0.00</b>	<b>0</b>	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.52169				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	100.46496				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	101.15212				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>	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.39252				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	101.15427				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	100.37515				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN716 On 15/09/2033 Spot Bond					0.00000	100.77986				0.00	0	
<b>Total ASN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.25772				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.28696				0.00	0	
<b>Total ASN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN718</b>										<b>0.00</b>	<b>0</b>	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.63220				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>	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.03179				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>	
ASN725 On 20/01/2022 Spot Bond					0.00000	101.26727				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>	
ASN726 On 19/01/2022 Spot Bond					0.00000	101.26859				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>	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.76769				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>	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.33122				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>	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.94657				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>	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.37380				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>	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.82095				0.00	0	
<b>Total ASN740 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 ASN740</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 22/02/2022 Spot Bond					0.00000	100.83562				0.00	0	
<b>Total ASN741 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN741</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.49732				0.00	0	500,000,00
<b>Total ASN742 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ASN742</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ASN74 On 20/06/2026 Spot Bond					0.00000	100.50544				0.00	0	
<b>Total ASN746 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN746</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.37811				0.00	0	
<b>Total ASN747 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN747</b>										<b>0.00</b>	<b>0</b>	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.93345				0.00	0	
<b>Total ASN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN748</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.72836				0.00	0	
<b>Total ASN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN754</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.71055				0.00	0	
<b>Total ASN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN755</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.73521				0.00	0	
<b>Total ASN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN757</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.73489				0.00	0	
<b>Total ASN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN758</b>										<b>0.00</b>	<b>0</b>	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.70036				0.00	0	
<b>Total ASN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN759</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.71379				0.00	0	
<b>Total ASN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN760</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.55529				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN761</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.48668				0.00	0	
<b>Total ASN764 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN764</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.42531				0.00	0	
<b>Total ASN767 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN767</b>										<b>0.00</b>	<b>0</b>	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.61822				0.00	0	
<b>Total ASN769 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN769</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.58337				0.00	0	
<b>Total ASN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN770</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.43564				0.00	0	
<b>Total ASN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN771</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.31834				0.00	0	
<b>Total ASN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN775</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.19147				0.00	0	
<b>Total ASN778 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN778</b>										<b>0.00</b>	<b>0</b>	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.16741				0.00	0	
<b>Total ASN779 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN779</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.12728				0.00	0	
<b>Total ASN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN780</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.12309				0.00	0	
<b>Total ASN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN781</b>										<b>0.00</b>	<b>0</b>	
ASN78 On 13/04/2022 Spot Bond					0.00000	100.08535				0.00	0	
<b>Total ASN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN782</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,497,818,10
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,497,818,10</b>
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	<b>4,497,818,10</b>
BAW21 On 24/03/2022 Spot Bond			4.42500	103.85430	4.42500	103.84180				0.00	0	1,700,000,00
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>1,700,000,00</b>
BAW21 On 24/03/2022 Spot Bond			9.30000	102.99423	9.30000	102.96841				0.00	0	
<b>Total BAW21/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21/R208</b>										<b>0.00</b>	<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.57157				0.00	0	50,000,00
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	100.84991				0.00	0	
<b>Total BAW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW28</b>										<b>0.00</b>	<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.90352				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>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.28817				0.00	0	
<b>Total BAW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW31</b>										<b>0.00</b>	<b>0</b>	
BAW33 On 13/10/2023 Spot Bond			6.74000	100.71258	6.74000	100.69424				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	101.21508				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	100.84177				0.00	0	1,095,000,00
<b>Total BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,095,000,00</b>
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	<b>1,095,000,00</b>
BAW36 On 18/02/2024 Spot Bond					0.00000	101.27217				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	100.87303				0.00	0	
<b>Total BAYA57 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 BAYA57</b>									<b>0.00</b>	<b>0</b>	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.43802			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>	
BAYA6 On 31/03/2023 Spot Bond			8.59500	8.59500	8.59500	103.48465			0.00	0	
<b>Total BAYA67 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>									<b>0.00</b>	<b>0</b>	
BAYA7 On 31/03/2026 Spot Bond			11.20000	11.20000	11.20000	106.88524		2,240,000,000,000.00	200,000,000	100,000,000	
<b>Total BAYA72 SPOT</b>								<b>2,240,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For BAYA72</b>								<b>2,240,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.39945			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>	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.31882			0.00	0	
<b>Total BAYA74 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>									<b>0.00</b>	<b>0</b>	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.38341			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>	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.38373			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>	
BAYA7 On 30/09/2022 Spot Bond					0.00000	100.38773			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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	100.61888			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>	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.29431			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>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.43521			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>	
BAYA8 On 30/06/2023 Spot Bond					0.00000	100.46378			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.45030				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.61811				0.00	0	
<b>Total BAYA83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA83</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.43719				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>	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.46287				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>	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.51658				0.00	0	
<b>Total BAYA86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA86</b>										<b>0.00</b>	<b>0</b>	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.65841				0.00	0	
<b>Total BAYA87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA87</b>										<b>0.00</b>	<b>0</b>	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.62660				0.00	0	
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.58207				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>	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.64407				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.42534				0.00	0	
<b>Total BAYA91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA91</b>										<b>0.00</b>	<b>0</b>	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.43775				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.42495				0.00	0	
<b>Total BAYA93 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA93</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.52679				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.89513				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	100.53985				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	100.52754				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	100.88664				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	100.55327				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	100.52711				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			8.14500	8.14500	8.14500	101.93387				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	101.32870				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	101.19445				0.00	0	
<b>Total BDX31 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 BDX31</b>										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.70444				0.00	0	
<b>Total BDX33 SPOT</b>										0.00	0	
<b>Total For BDX33</b>										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.00585				0.00	0	
<b>Total BDX34 SPOT</b>										0.00	0	
<b>Total For BDX34</b>										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.64745				0.00	0	
<b>Total BDX35 SPOT</b>										0.00	0	
<b>Total For BDX35</b>										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	99.04965				0.00	0	
<b>Total BDX36 SPOT</b>										0.00	0	
<b>Total For BDX36</b>										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.40211				0.00	0	
<b>Total BDX37 SPOT</b>										0.00	0	
<b>Total For BDX37</b>										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.38500	107.13351	7.38500	107.11205				0.00	0	
<b>Total BGL07 SPOT</b>										0.00	0	
<b>Total For BGL07</b>										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.96641				0.00	0	
<b>Total BGL08 SPOT</b>										0.00	0	
<b>Total For BGL08</b>										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.04877				0.00	0	
<b>Total BGL15 SPOT</b>										0.00	0	
<b>Total For BGL15</b>										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.16609				0.00	0	
<b>Total BGL16 SPOT</b>										0.00	0	
<b>Total For BGL16</b>										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.63220				0.00	0	
<b>Total BGL17 SPOT</b>										0.00	0	
<b>Total For BGL17</b>										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.42487				0.00	0	
<b>Total BGL18 SPOT</b>										0.00	0	
<b>Total For BGL18</b>										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.44025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.01126				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	100.93203				0.00	0	
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	101.34417				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			6.13500	107.60853	6.13500	107.59057				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.60429				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.19418				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	100.05799				0.00	0	1,500,000,00
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
BID15 On 28/10/2024 Spot Bond					0.00000	99.92850				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	101.44408				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	100.12648				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	99.59600				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>	

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 05/01/2025 Spot Bond					0.00000	98.17000				0.00	0	
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.53200				0.00	0	
<b>Total BNPP06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP06</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.50300				0.00	0	
<b>Total BNPP09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP09</b>										<b>0.00</b>	<b>0</b>	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.74157				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	100.28718				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	100.32706				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.85987				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.62795				0.00	0	
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.06831				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	100.03001				0.00	200,000,000	100,000,000
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For BPPF23</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.15547				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	100.18612				0.00	400,000,000	200,000,00
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For BPPF27</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.07121				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	101.11332				0.00	0	
<b>Total BPPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF30</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.78941				0.00	0	50,000,00
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.93101				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	100.97646				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	100.34253				0.00	0	
<b>Total BWZJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ24</b>										<b>0.00</b>	<b>0</b>	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.85774				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	101.04259				0.00	300,000,000	150,000,00
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For CBL30</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
CCT01: On 23/06/2023 Spot Bond			7.72000	107.37132	7.72000	107.34898				0.00	0	
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	
CCT02: On 12/06/2024 Spot Bond			7.89000	109.20603	7.89000	109.18282				0.00	0	

Contract Details	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>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.49000	111.13576	8.49000	111.11023				0.00	0	
<b>Total CCT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT03</b>										<b>0.00</b>	<b>0</b>	
CCT04 On 17/07/2027 Spot Bond			9.91000	9.91000	9.91000	100.69769				0.00	0	
<b>Total CCT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT04</b>										<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.72366				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.50107				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.09731				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.17329				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.89354				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.88666				0.00	0	
<b>Total CGR51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR51</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.30092	4.77000	106.70600				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.82700				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.21257				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	

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			7.24500	110.04330	7.24500	110.02167				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.60600	8.70700	114.79800				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.51167				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.88429				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	104.82980				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	102.71606	10.98000	102.68574				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.00800				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	117.37183	6.50000	113.40500				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	104.45700				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	100.49346				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.04135				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 Intere
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.03248				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			2.80000	177.53327	2.80000	177.50568				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			5.72000	143.49770	5.72000	143.46439				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			6.16000	141.71889	6.16000	141.68436				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>	
CLN464 On 13/03/2022 Spot Bond			6.59500	104.04542	6.59500	104.02681				0.00	0	
<b>Total CLN464 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN464</b>										<b>0.00</b>	<b>0</b>	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.69363				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	100.41690				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.45691				0.00	0	
<b>Total CLN469 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN469</b>										<b>0.00</b>	<b>0</b>	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.16249				0.00	0	
<b>Total CLN472 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN472</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			6.39500	101.19624	6.39500	101.17893				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.45393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.57403				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.88938				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.79500	111.56089	6.79500	111.54030				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.48122				0.00	0	
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.13759				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.14505				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.63696				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.29040				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>	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.71493				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.40645				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	97.36835				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	103.46884	9.96000	103.44107				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.22477	10.01000	102.19735				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.97133				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.54251	9.60000	100.51714				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.60211				0.00	0	
<b>Total CLN520 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN520</b>										<b>0.00</b>	<b>0</b>	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.80887				0.00	0	
<b>Total CLN521 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN521</b>										<b>0.00</b>	<b>0</b>	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.35988	9.20000	103.33420				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>	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.48494				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.19234				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN525 On 21/02/2024 Spot Bond					0.00000	102.06750				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN526 On 25/11/2022 Spot Bond					0.00000	101.13525				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN527 On 12/03/2023 Spot Bond					0.00000	100.60211				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.13525				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>	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.60211				0.00	0	
<b>Total CLN531 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 CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.53420				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	100.01605				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			9.37000	102.92003	9.37000	102.89400				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	99.14765				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53: On 25/01/2023 Spot Bond					0.00000	99.90887				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>	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.03663				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>	
CLN54: On 20/12/2023 Spot Bond					0.00000	147.48000				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>	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.82454				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>	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.95357				0.00	0	
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 21/08/2026 Spot Bond			8.84000	108.49491	8.84000	108.46942				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 29/03/2025 Spot Bond			8.89000	106.33193	8.89000	106.30638				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54: On 12/11/2025 Spot Bond			8.98000	105.64734	8.98000	105.62170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.78752				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.06924				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.04312				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.92570				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.04067				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	120.74400				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.10722				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.79289	10.19000	101.78611				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			8.84000	106.10262	8.84000	106.07727				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	101.13745				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	100.86410				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	102.14155				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	100.73105				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.04130				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			9.07000	104.75307	9.07000	104.72741				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	101.09880				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	101.04695				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	100.57643				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	100.58284				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	100.01518				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	100.27712				0.00	0	
<b>Total CLN579 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 CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.08581				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.77688				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.64034				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.01389				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.75640				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.67889				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>	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.66206				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>	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.53907				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>	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.49078				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>	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.40854				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>	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.22241				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>	
CLN59 On 05/12/2026 Spot Bond			4.14000	145.80459	4.14000	118.22933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.91045				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	100.34533				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.91045				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.39517				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.26196				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.60550				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	100.49078				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.49078				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.75000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.96063				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.06251				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.98756				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	101.44526				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	100.03177				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	100.92726				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.07331	9.32000	102.04776				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>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond					0.00000	99.92768				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.26972				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.69771				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.89572				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.15156				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.32882				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.98800				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.83125				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	100.91566				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 31/05/2024 Spot Bond					0.00000	100.85520				0.00	0	
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.20587				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>	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.20139				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>	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.18884				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>	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.04600				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>	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.35093				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>	
CLN624 On 25/01/2023 Spot Bond			6.37500	102.41726	6.37500	106.89519				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>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.12618				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>	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.16365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.95500	65.51215	11.95500	86.96857				0.00	0	330,000,00
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
CLN628 On 20/11/2022 Spot Bond					0.00000	100.91764				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>	
CLN629 On 19/08/2025 Spot Bond			9.54000	103.84138	9.54000	103.81508				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>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.12119				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>	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.92544				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>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.18585				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>	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.14195				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>	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.89841				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.88780				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.11621				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.10908				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64( On 19/08/2025 Spot Bond					0.00000	101.21588				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	100.02793				0.00	0	
<b>Total CLN643 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN643</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 21/11/2024 Spot Bond					0.00000	100.89254				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	100.48179				0.00	0	
<b>Total CLN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN645</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 29/01/2022 Spot Bond					0.00000	101.27617				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>	
CLN64( On 18/12/2024 Spot Bond					0.00000	100.48260				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 19/08/2025 Spot Bond					0.00000	101.26943				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN64( On 31/05/2026 Spot Bond					0.00000	100.79707				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN65( On 19/08/2025 Spot Bond					0.00000	101.11621				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>	
CLN65( On 19/11/2022 Spot Bond					0.00000	100.89996				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>	
CLN65( On 19/08/2025 Spot Bond					0.00000	101.11621				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>	
CLN65( 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>	

Contract Details	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 CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
<b>Total CLN655 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN655</b>										<b>0.00</b>	<b>0</b>	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.59503				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	100.13225				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	101.10244				0.00	0	
<b>Total CLN658 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN658</b>										<b>0.00</b>	<b>0</b>	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.91000				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>	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.89100				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>	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.15600				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.68600				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.07385				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.31177				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.33543				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.60599				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.97369				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.86580				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.23249				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.65199				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.67341	147.83737	4.67341	120.15833				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	
CLN673 On 31/01/2025 Spot Bond			4.67341	147.83737	4.67341	120.15910				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.25740				0.00	0	
<b>Total CLN676 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN676</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.32381				0.00	0	
<b>Total CLN677 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN677</b>										<b>0.00</b>	<b>0</b>	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.47723				0.00	0	
<b>Total CLN679 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN679</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.11420				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.27899				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.64508				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>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.45690				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>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.46949				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>	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.31361				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN685</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.55576				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>	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.55555				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>	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.48902				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>	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.37677				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>	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.48916				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>	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.31651				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>	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.68108				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.14121				0.00	0	
<b>Total CLN698 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 CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.64965				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>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.72513				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>	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.93782				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>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.63316				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.48779				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.25410				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>	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.35700				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.58267				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.47788				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.57395				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.81972				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.52553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.90387				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	100.48102				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	100.48102				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.48102				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.60197				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.52735				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.58842				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.91419				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.69196				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.63208				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.44253				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.44253				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	100.44253				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	100.45039				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	100.45039				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.45039				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	86.16015				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	87.21147				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	87.85839				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	100.53741				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.19176				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	96.75619				0.00	0	
<b>Total CLN736 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 CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.54640				0.00	0	
<b>Total CLN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN737</b>										<b>0.00</b>	<b>0</b>	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.57072				0.00	0	
<b>Total CLN738 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN738</b>										<b>0.00</b>	<b>0</b>	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.56900				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>	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	95.38349				0.00	0	
<b>Total CLN740 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN740</b>										<b>0.00</b>	<b>0</b>	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.09959				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	100.39000				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	99.61770				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	98.25400				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	101.67404				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	100.99051				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 21/12/2022 Spot Bond					0.00000	100.48911				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	101.41624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57764				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	100.24386				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>	
CLN751 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>	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.45457				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.55344				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.81499				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76( On 20/06/2026 Spot Bond					0.00000	100.79115				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN76( On 22/04/2026 Spot Bond					0.00000	99.86422				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN76( On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN76( On 12/02/2025 Spot Bond					0.00000	101.12862				0.00	0	
<b>Total CLN763 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN763</b>										<b>0.00</b>	<b>0</b>	
CLN76( On 21/07/2027 Spot Bond					0.00000	99.92749				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>	
CLN76( On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	95.07040				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>	
CLN76( On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.45457				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>	
CLN76( 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>	
CLN76( On 23/09/2026 Spot Bond					0.00000	100.48619				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>	
CLN76( On 23/09/2026 Spot Bond					0.00000	100.47587				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>	
CLN77( On 31/07/2024 Spot Bond					0.00000	100.67858				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>	
CLN77( On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.04983				0.00	0	
<b>Total CLN771 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 CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.60293				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	100.92115				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	101.47288				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			6.88000	6.88000	6.88000	115.44406				0.00	0	
<b>Total CLN775 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN775</b>										<b>0.00</b>	<b>0</b>	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.87866				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					0.00000	103.64290				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	101.06884				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	101.05828				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					0.00000	101.00487				0.00	0	
<b>Total CLN780 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN780</b>										<b>0.00</b>	<b>0</b>	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.40839				0.00	0	
<b>Total CLN781 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN781</b>										<b>0.00</b>	<b>0</b>	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.05598				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.93344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.93447				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.36091				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.42612				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.36091				0.00	0	
<b>Total CLN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN787</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.67887				0.00	0	
<b>Total CLN788 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN788</b>										<b>0.00</b>	<b>0</b>	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.54687				0.00	0	
<b>Total CLN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN789</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			8.14500	101.95623	8.14500	101.93387				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			7.69500	107.29493	7.69500	107.27268				0.00	0	425,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>425,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>425,000,00</b>
COJ08 On 22/06/2026 Spot Bond			10.11000	105.59480	10.11000	105.56620				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.68500	108.74736	6.68500	108.72771				0.00	0	
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.23000	104.83384	7.23000	104.81339				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			11.90000	95.70947	11.90000	95.67908				0.00	0	100,000,00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
COT03 On 05/06/2028 Spot Bond			10.49000	96.47134	10.49000	96.44424				0.00	0	
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.59500	9.59500	9.59500	105.35056				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.95843				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	101.50015				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 31/01/2022 Spot Bond					0.00000	100.55449				0.00	0	
<b>Total DNG104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG104</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.87364				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.97009				0.00	0	500,000,00
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
DSY03 On 21/11/2024 Spot Bond			9.24000	9.24000	9.24000	104.66374				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.30531				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.94329				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			6.66500	107.44551	6.66500	107.42637				0.00	0	1,920,000,00
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,920,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	<b>1,920,000,00</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	50.58200	100.00000	50.47066				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	50.58200	100.00000	50.47066				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			7.17500	108.84797	7.17500	108.82712				0.00	0	
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.06609	9.69000	104.03933				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.06609	9.69000	104.03933				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			11.81500	96.15988	11.81500	96.12989				0.00	0	
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.23747	10.10000	104.20956				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.23747	10.10000	104.20956				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>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.30383				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22t On 29/08/2022 Spot Bond					0.00000	100.67037				0.00	2,500,000,000	2,500,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>2,500,000,000</b>	<b>2,500,000,00</b>
DVF22c On 24/10/2022 Spot Bond					0.00000	100.03405				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.97367				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	98.36992				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.19803				0.00	0	
<b>Total DVF26 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 DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.81759				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.59593				0.00	0	
<b>Total DVFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB24</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.01674				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	101.13141				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	101.05388				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	97.10383				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	101.11561				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	101.28935				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	101.05382				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>	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.62936				0.00	0	
<b>Total DVFC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC26</b>										<b>0.00</b>	<b>0</b>	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.65299				0.00	0	
<b>Total DVFC28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFC28</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.22000	104.08606	5.22000	104.07129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.70500	109.88930	6.70500	109.86927				0.00	0	
<b>Total ECN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>										<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.06000	112.81954	5.06000	112.79508				0.00	0	
<b>Total ECN32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>										<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			4.81000	101.91799	4.81000	101.89678				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	139.39682	2.25000	139.37735				0.00	0	
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.04500	148.49543	4.04500	148.46729				0.00	0	5,132,500,00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,132,500,00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>5,132,500,00</b>
EL29 On 19/11/2029 Spot Bond			3.97200	135.23579	3.97200	135.21043				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.01500	130.49462	4.01500	130.47024				0.00	0	
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	
EL31 On 02/06/2031 Spot Bond			4.75000	114.72470	4.75000	114.70085				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			4.78000	104.01873	4.78000	103.99718				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	139.39682	2.25000	139.37735				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	175.80223				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	172.98392				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	133.99406				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	132.94047				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	130.72693				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	121.47385				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	122.62390				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	117.52574				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	119.48315				0.00	0	
<b>Total ELN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN014</b>										<b>0.00</b>	<b>0</b>	
ELN015 On 09/12/2024 Spot Bond					0.00000	98.86096				0.00	0	
<b>Total ELN015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN015</b>										<b>0.00</b>	<b>0</b>	
EMM03 On 04/05/2024 Spot Bond			9.57500	103.06445	9.57500	103.03782			1,915,000,000,000.00	200,000,000	100,000,000	
<b>Total EMM03 SPOT</b>									<b>1,915,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For EMM03</b>										<b>1,915,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
EMM04 On 16/05/2028 Spot Bond			11.53000	11.53000	11.53000	95.45452				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			11.58000	11.58000	11.58000	100.11055				0.00	0	666,666,667
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,667</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,667</b>
EMM06 On 23/06/2025 Spot Bond			9.64000	9.64000	9.64000	101.76919				0.00	0	
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 10/07/2027 Spot Bond			9.64000	9.64000	9.64000	102.40975				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			11.57000	11.57000	11.57000	73.61308				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			10.84500	10.84500	10.84500	100.35398				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			11.57000	11.57000	11.57000	94.38951				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>	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.72734				0.00	0	
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.65091				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>	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.58169				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>	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.56688				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>	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.03964				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.79139				0.00	0	
<b>Total EPF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF021</b>										<b>0.00</b>	<b>0</b>	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.84087				0.00	0	
<b>Total EPF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF022</b>										<b>0.00</b>	<b>0</b>	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.69174				0.00	0	
<b>Total EPF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF023</b>										<b>0.00</b>	<b>0</b>	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.56182				0.00	0	
<b>Total EPFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC48</b>										<b>0.00</b>	<b>0</b>	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.97108				0.00	0	
<b>Total EPFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC50</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.70489				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.72402				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.02862				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.83961				0.00	400,000,000	200,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	101.18203				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>	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.43059				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT001 On 08/10/2024 Spot Bond					0.00000	100.13926				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>	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.95919				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>	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.95032				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>	
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.93055				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>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.88752				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	100.99932				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	100.89612				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	100.93910				0.00	0	
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>										<b>0.00</b>	<b>0</b>	
ERSA21 On 17/05/2022 Spot Bond					0.00000	100.87380				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA26</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85313				0.00	0	
<b>Total ERSA27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.98208				0.00	0	
<b>Total ERSA28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>										<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			6.02500	103.71864	6.02500	103.70192				0.00	0	800,000.00
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	99.86750	10.00000	99.84103				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			8.64000	99.61957	8.64000	99.59643				0.00	0	2,686,435,00
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,686,435,00</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,686,435,00</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.35416	7.85000	102.33252				0.00	0	
<b>Total ES26/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>										<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.27000	78.48482	11.26500	78.48750		38,318,000,000,000.00		3,400,000,000		2,017,234,20
<b>Total ES33 SPOT</b>								<b>38,318,000,000,000.00</b>		<b>3,400,000,000</b>		<b>2,017,234,20</b>
<b>Total For ES33</b>								<b>38,318,000,000,000.00</b>		<b>3,400,000,000</b>		<b>2,017,234,20</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.61673	7.50000	102.59586				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			11.70000	77.38279	11.70500	77.32806		2,340,000,000,000.00		200,000,000		3,580,662,30
<b>Total ES42 SPOT</b>								<b>2,340,000,000,000.00</b>		<b>200,000,000</b>		<b>3,580,662,30</b>
<b>Total For ES42</b>								<b>2,340,000,000,000.00</b>		<b>200,000,000</b>		<b>3,580,662,30</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.00953	8.50000	101.98621				0.00	0	
<b>Total ES42/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>										<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.65284				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	101.40430				0.00	0	
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>										<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.50156				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	100.97179				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.88784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.94336				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	100.98764				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.82014				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.40766				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.87253				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	101.16499				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	101.24696				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 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.25941				0.00	0	
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>										<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.85583				0.00	0	
<b>Total FRB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB23</b>										<b>0.00</b>	<b>0</b>	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.90426				0.00	100,000,000	50,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</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
FRB25 On 19/09/2024 Spot Bond					0.00000	105.26750				0.00	0	
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB25</b>										<b>0.00</b>	<b>0</b>	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.37715				0.00	0	2,500,000.00
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
FRB27 On 03/06/2026 Spot Bond			8.22000	108.43298	8.22000	108.40900				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	104.15460				0.00	0	
<b>Total FRB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB28</b>										<b>0.00</b>	<b>0</b>	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.86927				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			8.14000	102.11617	8.14000	102.09379				0.00	0	
<b>Total FRB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB30</b>										<b>0.00</b>	<b>0</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.88768				0.00	0	
<b>Total FRB31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB31</b>										<b>0.00</b>	<b>0</b>	
FRBI22 On 31/01/2022 Spot Bond			2.26000	177.56215	2.26000	177.53717				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			2.47000	316.68426	2.47000	316.63795			98,800,000,000.00	40,000,000	3,720,000.00	
<b>Total FRBI23 SPOT</b>									<b>98,800,000,000.00</b>	<b>40,000,000</b>	<b>3,720,000.00</b>	
<b>Total For FRBI23</b>									<b>98,800,000,000.00</b>	<b>40,000,000</b>	<b>3,720,000.00</b>	
FRBI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	154.92613				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			3.88000	203.84873	3.88000	203.81113				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			4.45000	4.45000	4.45000	107.34156				0.00	0	
<b>Total FRBI29 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 FRBI29</b>										<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	220.83695				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			4.98000	98.56366	4.98000	98.54258				0.00	0	
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.02000	97.80027	5.02000	97.77918				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			7.09000	7.09000	7.09000	82.61094				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			7.15000	7.15000	7.15000	81.81271				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			4.32000	4.32000	4.32000	149.30906				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	97.93187				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			2.91000	177.52740	2.91000	177.49928				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			3.77000	177.48144	3.77000	177.44916				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.58802				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC255 On 17/07/2027 Spot Bond					0.00000	101.57367				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>	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.64568				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.29850				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>	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.49917				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>	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.89578				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>	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.54634				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>	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.92710				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>	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.41782				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>	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.51028				0.00	0	
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.84328				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>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.47883				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>	

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 20/06/2022 Spot Bond					0.00000	100.97951				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.00592				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.02366				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.74387				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.89208				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.22078				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.97394				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	102.21253				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	100.74942				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	102.27943				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	100.46903				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	100.53648				0.00	0	
<b>Total FRC310 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 FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.58690				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	100.70938				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.61223				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>	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.31623				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>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.52998				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>	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.58668				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>	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.72743				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.54198				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.24460				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.20484				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.28702				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.77830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.03379				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	100.02828				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.32140				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	103.49595				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	101.08006				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	101.30508				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	100.69062				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	100.47331				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	100.03045				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	100.62869				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	100.99009				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC348 On 31/07/2023 Spot Bond					0.00000	101.64812				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>	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.48234				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.33255				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>	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.87881				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.81132				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>	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.50614				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>	
FRC354 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>	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.59298				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.49488				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>	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.51109				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>	
FRC358 On 31/01/2022 Spot Bond					0.00000	101.02142				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>	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.38062				0.00	0	
<b>Total FRC359 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 FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.53410				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	101.34770				0.00	0	
<b>Total FRC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC361</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.29948				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	101.14044				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	101.25260				0.00	0	
<b>Total FRC364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC364</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.52083				0.00	0	
<b>Total FRC365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC365</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.78161				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	100.94132				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.33205				0.00	0	
<b>Total FRC370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC370</b>										<b>0.00</b>	<b>0</b>	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.33593				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	101.51821				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	101.51114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.37165				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>	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.84862				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC375 On 20/06/2026 Spot Bond					0.00000	102.76715				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	102.75106				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	100.48680				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	100.54278				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 20/12/2026 Spot Bond					0.00000	100.55016				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>	
FRC381 On 24/03/2022 Spot Bond					0.00000	100.39199				0.00	0	
<b>Total FRC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC382</b>										<b>0.00</b>	<b>0</b>	
FRC66 On 31/01/2022 Spot Bond			3.55000	3.55000	3.55000	177.46197				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			3.49000	3.49000	3.49000	177.46547				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			3.50000	3.50000	3.50000	177.46488				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.41000	106.06353	4.41000	106.04241				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			4.66000	117.13077	4.66000	117.10686				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.20298				0.00	0	
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.81181				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	102.24811				0.00	0	220,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.52799				0.00	0	1,000,000,00
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.13958				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.71689				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	104.04845				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	100.41551				0.00	0	
<b>Total FRJ28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ28</b>										<b>0.00</b>	<b>0</b>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.79208				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	100.42229				0.00	0	
<b>Total FRJ31 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 FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 15/01/2024 Spot Bond			4.20800	4.20800	4.20800	105.77469				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			4.63000	4.63000	4.63000	117.54828				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.54734				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	99.93432				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			4.77000	115.52921	4.77000	115.50529				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			4.75000	224.02196	4.75000	223.97539				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			4.91000	113.52875	4.91000	113.50482				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			4.78000	4.78000	4.78000	223.34346				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			3.87000	151.27565	3.87000	151.24796				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	132.21115	3.70500	132.18752				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			4.71000	116.39949	4.71000	116.37559				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			4.90000	220.88375	4.90000	220.83695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.95000	219.84937	4.95000	219.80250				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>	
FRS121 On 31/01/2025 Spot Bond			3.40000	122.96024	3.40000	153.30529				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			4.98000	219.23153	4.98000	219.18464				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			4.91000	113.52875	4.91000	113.50482				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			4.50000	196.93022	4.50000	196.89063				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			5.66000	103.49761	5.66000	103.47375				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			4.39000	198.13781	4.39000	198.09855				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			4.45000	197.47807	4.45000	197.43863				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			5.49000	209.04019	5.49000	208.99260				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			5.61000	104.13198	5.61000	104.10812				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			4.91000	4.91000	4.91000	113.50482				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			4.89000	113.81195	4.89000	113.78804				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>	
FRS137 On 31/03/2028 Spot Bond			4.26000	199.57593	4.26000	199.53706				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>	
FRS138 On 07/12/2033 Spot Bond			5.26000	213.56426	5.26000	213.51697				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>	
FRS142 On 31/03/2028 Spot Bond			4.39000	198.13781	4.39000	198.09855				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>	
FRS143 On 31/03/2028 Spot Bond			4.39000	198.13781	4.39000	198.09855				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>	
FRS144 On 31/03/2028 Spot Bond			3.79100	204.86456	3.79100	204.82727				0.00	0	
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.17000	149.98068	4.17000	149.95203				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>	
FRS146 On 31/01/2022 Spot Bond			2.61000	177.54344	2.61000	177.51677				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>	
FRS147 On 31/03/2028 Spot Bond			4.74000	194.32472	4.74000	194.28437				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>	
FRS149 On 31/03/2028 Spot Bond			4.78000	193.89432	4.78000	193.85385				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>	
FRS150 On 31/01/2025 Spot Bond			4.14000	150.10957	4.14000	150.08103				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>	
FRS151 On 31/03/2028 Spot Bond			4.25500	199.63147	4.25500	199.59264				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>	
FRS152 On 31/03/2028 Spot Bond			4.25500	199.63147	4.25500	199.59264				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>	

Contract Details	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 FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15: On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	193.74641				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	6.12959				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.02847				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	100.03147				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	100.48672				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.38253				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	218.99385				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	153.70018				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS18: On 23/01/2024 Spot Bond					0.00000	193.50944				0.00	0	
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	
FRS19: On 19/06/2026 Spot Bond					0.00000	51.77125				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	101.01126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.16499				0.00	0	
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.05247				0.00	0	
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.86318				0.00	0	
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.02633				0.00	0	
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.89984				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.42422				0.00	0	
<b>Total FRS220 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS220</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.37772				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.47331				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	102.17329				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	101.05174				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	104.67027				0.00	0	
<b>Total FRS235 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 FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23 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>	
FRS23 On 13/10/2023 Spot Bond					0.00000	109.82769				0.00	0	
<b>Total FRS238 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS238</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.75614				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	101.18967				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	76.03805				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	101.05616				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	121.46211				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 19/01/2024 Spot Bond					0.00000	99.99997				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.01813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS251</b>										<b>0.00</b>	<b>0</b>	
FRS251 On 31/01/2022 Spot Bond					0.00000	101.02038				0.00	0	
<b>Total FRS252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS252</b>										<b>0.00</b>	<b>0</b>	
FRS252 On 22/02/2024 Spot Bond					0.00000	105.31576				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	101.01365				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	100.69484				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	117.28698				0.00	0	
<b>Total FRS258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS258</b>										<b>0.00</b>	<b>0</b>	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.83938				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	100.53616				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	101.00438				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.35470				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 22/06/2026 Spot Bond					0.00000	117.40956				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.35734				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 05/07/2022 Spot Bond					0.00000	115.08529				0.00	0	
<b>Total FRS270 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS270</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.17080				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 21/07/2022 Spot Bond					0.00000	109.98200				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.35522				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.84437				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS27 On 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>	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.44449				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.65209				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.87969				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.37633				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS282 On 28/02/2031 Spot Bond			9.44500	9.44500	9.44500	104.07654				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>	
FRS284 On 28/02/2031 Spot Bond			9.44500	9.44500	9.44500	104.07654				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>	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.30374				0.00	0	
<b>Total FRS286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS286</b>										<b>0.00</b>	<b>0</b>	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.63966				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>	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.44164				0.00	5,000,000,000	2,500,000,000
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For FRS288</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
FRS288 On 31/01/2030 Spot Bond			10.75400	10.75400	10.75400	97.27496				0.00	0	
<b>Total FRS289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS289</b>										<b>0.00</b>	<b>0</b>	
FRS289 On 03/03/2022 Spot Bond					0.00000	100.62671				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS290</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	99.19674				0.00	0	
<b>Total FRS291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS291</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 20/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	6,000,000,000	6,000,000,000	
<b>Total FRS292 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	
<b>Total For FRS292</b>									<b>10,000,000,000,000.00</b>	<b>6,000,000,000</b>	<b>6,000,000,000</b>	
FRS36 On 07/12/2023 Spot Bond			2.32000	2.32000	2.32000	317.48653			0.00	0	0	
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.06000	319.00747	2.06000	318.96441			0.00	0	0	
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	318.96441			0.00	0	0	
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.85000	177.58408	1.85000	177.56109			0.00	0	0	
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.85000	177.58408	1.85000	177.56109			0.00	0	0	
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.14001			0.00	0	0	
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.61000	109.10647	4.61000	109.08435			0.00	0	0	
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.27000	72.86351	4.27000	114.08511			0.00	0	0	
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	153.79163			0.00	0	0	
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRS85</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
FRS87 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	152.55731				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.12000	3.12000	3.12000	312.99482				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			5.84500	5.84500	5.84500	105.02889				0.00	0	3,700,000,00
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000,00</b>
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	<b>3,700,000,00</b>
FRX24 On 10/12/2024 Spot Bond			6.98000	110.90136	6.98000	110.88046				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			7.30000	107.32303	7.30000	107.30212				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			7.78000	109.53367	7.78000	109.51070				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			7.89000	113.32823	7.89000	113.30402				0.00	0	
<b>Total FRX27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX27</b>										<b>0.00</b>	<b>0</b>	
FRX28 On 26/07/2028 Spot Bond			8.15000	109.64734	8.15000	109.62355				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			8.60500	111.11932	8.60500	111.09388				0.00	0	150,000,00
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
FRX31 On 21/02/2031 Spot Bond			9.11000	106.28429	9.11000	106.25858				0.00	0	
<b>Total FRX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX31</b>										<b>0.00</b>	<b>0</b>	
FRX32 On 31/03/2032 Spot Bond			9.13000	112.30502	9.13000	112.27749				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			11.01000	77.05555	11.01000	77.03287				0.00	0	
<b>Total FRX45 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 FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.72491				0.00	0	
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.04074				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.83728				0.00	0	
<b>Total FS6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6B1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.79769				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.82459				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.83250				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	99.98863				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2024 Spot Bond					0.00000	99.98794				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A On 20/10/2026 Spot Bond					0.00000	99.98716				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>	
FST3A On 20/10/2026 Spot Bond					0.00000	99.98675				0.00	0	
<b>Total FST3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A4</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.97436				0.00	0	
<b>Total GBL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL05</b>										<b>0.00</b>	<b>0</b>	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.77573				0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.96492				0.00	0	
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.85340				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.81097				0.00	0	
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.82491				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	101.14152				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.05000	112.38181	4.05000	112.36057				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.63625				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			6.27400	108.92226	6.27400	108.90377				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.69393				0.00	0	
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.86567				0.00	0	
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	
GRT21 On 03/04/2024 Spot Bond			6.74000	109.03118	6.74000	109.01133				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.05271				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.84845				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	100.58646				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.10562				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	100.66523				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.99902				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>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.30639				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	99.23228				0.00	0	150,000,00
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.74355				0.00	0	
<b>Total GRT31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT31</b>										<b>0.00</b>	<b>0</b>	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.76516				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.66241				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.73429				0.00	0	
<b>Total GRT34 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 GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.25924				0.00	800,000,000	400,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.28797				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.12435				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.19248				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.43008				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.87520				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	101.24823				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	99.92965				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	100.10323				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	101.27118				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	100.47661				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.76279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.90399				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	100.45694				0.00	0	
<b>Total H12T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T3</b>										<b>0.00</b>	<b>0</b>	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.28734				0.00	0	
<b>Total H12T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T4</b>										<b>0.00</b>	<b>0</b>	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.70865				0.00	0	
<b>Total HC5T5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T5</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.80915				0.00	0	
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.99315				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.43322				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.74674				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.64258				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>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.30710				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	100.28893				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.28382				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.66000	315.61512	2.66000	315.56734			1,330,000,000,000.00		500,000,000	500,000,000
<b>Total HWAY23 SPOT</b>									<b>1,330,000,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For HWAY23</b>									<b>1,330,000,000,000.00</b>		<b>500,000,000</b>	<b>500,000,000</b>
HWAY2 On 07/12/2024 Spot Bond			3.01000	3.01000	3.01000	320.47128				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			10.21000	104.93614	10.21000	104.90776				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			4.74000	79.56848	4.74000	105.61654			23,700,000,000,000.00		5,000,000,000	12,500,000,000
<b>Total HWAY33 SPOT</b>									<b>23,700,000,000,000.00</b>		<b>5,000,000,000</b>	<b>12,500,000,000</b>
<b>Total For HWAY33</b>									<b>23,700,000,000,000.00</b>		<b>5,000,000,000</b>	<b>12,500,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			11.14500	91.70695	11.14500	91.67992				0.00	0	3,914,861,100
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,914,861,100</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>3,914,861,100</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.54623	100.00000	13.51640				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			11.26500	90.51464	11.26500	90.48768				0.00	0	5,190,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,190,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,190,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.54428	100.00000	13.51446				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	100.13236				0.00	0	15,000,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	99.94523				0.00	0	
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.75054				0.00	0	
<b>Total HWF13 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 Interr
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.73500	156.29756	2.72000	156.34145		218,448,826,000,000.00	79,871,600,000	467,759,533,60	
<b>Total I2025 SPOT</b>								<b>18,448,826,000,000.00</b>	<b>79,871,600,000</b>	<b>467,759,533,60</b>	
<b>Total For I2025</b>								<b>18,448,826,000,000.00</b>	<b>79,871,600,000</b>	<b>467,759,533,60</b>	
I2029 On 31/03/2029 Spot Bond			3.58000	113.65530	3.58000	113.63527		451,235,672,720,000.00	126,043,484,000	298,311,178,60	
<b>Total I2029 SPOT</b>								<b>51,235,672,720,000.00</b>	<b>126,043,484,000</b>	<b>298,311,178,60</b>	
<b>Total For I2029</b>								<b>51,235,672,720,000.00</b>	<b>126,043,484,000</b>	<b>298,311,178,60</b>	
I2033 On 28/02/2033 Spot Bond			4.01000	110.22657	3.91000	111.27547		671,641,817,651,000.00	167,491,725,100	312,762,021,00	
<b>Total I2033 SPOT</b>								<b>1,641,817,651,000.00</b>	<b>167,491,725,100</b>	<b>312,762,021,00</b>	
<b>Total For I2033</b>								<b>1,641,817,651,000.00</b>	<b>167,491,725,100</b>	<b>312,762,021,00</b>	
I2038 On 31/01/2038 Spot Bond			4.07000	126.18899	4.01000	127.13245		586,529,215,260,000.00	389,810,618,000	336,548,443,20	
<b>Total I2038 SPOT</b>								<b>16,529,215,260,000.00</b>	<b>389,810,618,000</b>	<b>336,548,443,20</b>	
<b>Total For I2038</b>								<b>16,529,215,260,000.00</b>	<b>389,810,618,000</b>	<b>336,548,443,20</b>	
I2046 On 31/03/2046 Spot Bond			4.09000	114.02704	3.98000	116.12835		932,850,286,314,000.00	228,080,754,600	385,592,152,10	
<b>Total I2046 SPOT</b>								<b>12,850,286,314,000.00</b>	<b>228,080,754,600</b>	<b>385,592,152,10</b>	
<b>Total For I2046</b>								<b>12,850,286,314,000.00</b>	<b>228,080,754,600</b>	<b>385,592,152,10</b>	
I2050 On 31/12/2050 Spot Bond			4.08000	116.05563	4.02000	117.34841		937,279,294,928,000.00	474,823,356,600	344,178,955,60	
<b>Total I2050 SPOT</b>								<b>17,279,294,928,000.00</b>	<b>474,823,356,600</b>	<b>344,178,955,60</b>	
<b>Total For I2050</b>								<b>17,279,294,928,000.00</b>	<b>474,823,356,600</b>	<b>344,178,955,60</b>	
IBL101 On 24/05/2022 Spot Bond			6.11000	6.11000	6.11000	102.39492		0.00	0		
<b>Total IBL101 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBL101</b>								<b>0.00</b>	<b>0</b>		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.14646		0.00	0	500,000,00	
<b>Total IBL102 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500,000,00</b>	
<b>Total For IBL102</b>								<b>0.00</b>	<b>0</b>	<b>500,000,00</b>	
IBL109 On 07/12/2023 Spot Bond			2.78000	314.94228	2.78000	314.89360		0.00	0		
<b>Total IBL109 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For IBL109</b>								<b>0.00</b>	<b>0</b>		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.87761		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	101.34399		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	100.91982		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.09194				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.11705				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.75097				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	100.00719				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.00607				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.68671				0.00	27,658,000,000	13,829,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>27,658,000,000</b>	<b>13,829,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>27,658,000,000</b>	<b>13,829,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.15113				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.89559				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.47394				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.70307				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.62873				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.80482				0.00	0	
<b>Total IBL141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>										<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.85942				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	100.47722				0.00	0	
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL145</b>										<b>0.00</b>	<b>0</b>	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.26189				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.71661				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.74656				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.82516				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	100.00000				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	99.97623				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	99.97533				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.00199				0.00	0	
<b>Total IBL159 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 IBL159</b>										<b>0.00</b>	<b>0</b>	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.10687				0.00	0	
<b>Total IBL160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL160</b>										<b>0.00</b>	<b>0</b>	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.10685				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	100.18652				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	100.08582				0.00	0	
<b>Total IBL163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL163</b>										<b>0.00</b>	<b>0</b>	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.86085				0.00	0	
<b>Total IBL167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL167</b>										<b>0.00</b>	<b>0</b>	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.84750				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	100.00001				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	99.99996				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>	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.76525				0.00	0	
<b>Total IBL181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL181</b>										<b>0.00</b>	<b>0</b>	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.79153				0.00	0	
<b>Total IBL182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL182</b>										<b>0.00</b>	<b>0</b>	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.55656				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	100.57560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.13194				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	99.98368				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	101.26140				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	101.08258				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	101.05733				0.00	0	
<b>Total IBL199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL199</b>										<b>0.00</b>	<b>0</b>	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.66745				0.00	0	
<b>Total IBL200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL200</b>										<b>0.00</b>	<b>0</b>	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.69033				0.00	0	
<b>Total IBL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL201</b>										<b>0.00</b>	<b>0</b>	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.54328				0.00	0	
<b>Total IBL202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL202</b>										<b>0.00</b>	<b>0</b>	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.70575				0.00	0	
<b>Total IBL203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL203</b>										<b>0.00</b>	<b>0</b>	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.67260				0.00	0	
<b>Total IBL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL204</b>										<b>0.00</b>	<b>0</b>	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.56193				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	100.63943				0.00	0	
<b>Total IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.93000	1.93000	1.93000	177.55643				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.81500	110.89222	6.81500	110.87202				0.00	0	
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			2.20000	177.56536	2.20000	177.54068				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			5.18500	105.49985	5.18500	105.48492			1,037,000,000,000.00	200,000,000	100,000,000	
<b>Total IBL78 SPOT</b>									<b>1,037,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For IBL78</b>									<b>1,037,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.38274				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			8.66500	103.67021	8.66500	103.64592				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			10.13000	108.41711	10.13000	108.62712				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			9.26000	107.27420	9.26000	107.24752				0.00	0	
<b>Total IDCG11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG11</b>										<b>0.00</b>	<b>0</b>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.23711				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	100.10149				0.00	0	
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.69889				0.00	0	
<b>Total IDCG16 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 IDCG16</b>									<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.05879			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	100.53165			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	99.38634			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>	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.43371			0.00	0	
<b>Total IDCG20 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>									<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.21755			0.00	0	
<b>Total IDCG22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>									<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	95.80521			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	100.53982			0.00	0	
<b>Total IDCP07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>									<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			7.99000	102.81702	7.99000	102.79490			0.00	0	
<b>Total IFC01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IFC01</b>									<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181			0.00	0	
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.51647			0.00	0	238,000,00
<b>Total INLV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>238,000,00</b>
<b>Total For INLV01</b>									<b>0.00</b>	<b>0</b>	<b>238,000,00</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	103.42214			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	103.07626			0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For INLV06</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
INLV07 On 09/03/2026 Spot Bond					0.00000	97.80755				0.00	0	
<b>Total INLV07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV07</b>										<b>0.00</b>	<b>0</b>	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.99130				0.00	0	
<b>Total INLV08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV08</b>										<b>0.00</b>	<b>0</b>	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.84983				0.00	0	
<b>Total INLV09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV09</b>										<b>0.00</b>	<b>0</b>	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.95831				0.00	0	
<b>Total INLV10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV10</b>										<b>0.00</b>	<b>0</b>	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.46489				0.00	0	
<b>Total INLV11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV11</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.44216				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	100.45934				0.00	0	
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.68644				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.10340				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.02874				0.00	0	
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.04366				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	101.06281				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	100.29625				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.94381				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.25563				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	100.57689				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	100.80701				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	100.51595				0.00	0	
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.29105	2.75000	101.28343				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			5.15000	189.96465	5.15000	189.92314				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	100.93520				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	177.47362				0.00	0	
<b>Total IV039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>										<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	101.67234				0.00	0	
<b>Total IV044 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 IV044</b>										<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.95900	177.52477	2.95900	177.49642				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	101.70732				0.00	0	
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV046</b>										<b>0.00</b>	<b>0</b>	
IV050 On 26/06/2024 Spot Bond					0.00000	103.74342				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			5.05000	191.01763	5.05000	190.97639				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.13786				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	100.42830				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.11118				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	101.09077				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 21/12/2023 Spot Bond					0.00000	100.80818				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>	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.91442				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.67883				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	100.53914				0.00	0	
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.69589				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	100.37624				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	100.15220				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	100.94238				0.00	0	
<b>Total IVC181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC181</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.59429				0.00	0	
<b>Total IVC183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC183</b>										<b>0.00</b>	<b>0</b>	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.44115				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	100.60068	7.40000	100.58060				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>	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.32750				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond					0.00000	100.97768				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 15/12/2023 Spot Bond					0.00000	101.38860				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	103.39526	7.23000	103.37530				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>	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.19214				0.00	0	
<b>Total IVC198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC198</b>										<b>0.00</b>	<b>0</b>	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.78658				0.00	0	
<b>Total IVC199 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC199</b>										<b>0.00</b>	<b>0</b>	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.91083	7.45000	102.89003				0.00	0	
<b>Total IVC200 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC200</b>										<b>0.00</b>	<b>0</b>	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.76294				0.00	0	
<b>Total IVC201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC201</b>										<b>0.00</b>	<b>0</b>	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.89904	3.91012	104.95154				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	100.02122				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.84748				0.00	0	
<b>Total IVC204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC204</b>										<b>0.00</b>	<b>0</b>	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.69898				0.00	0	
<b>Total IVC205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC205</b>										<b>0.00</b>	<b>0</b>	
IVC206 On 29/11/2022 Spot Bond			6.70500	6.70500	6.70500	100.35221				0.00	0	
<b>Total IVC206 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 IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.70274				0.00	0	
<b>Total IVC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC207</b>										<b>0.00</b>	<b>0</b>	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.66266				0.00	0	
<b>Total IVC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC208</b>										<b>0.00</b>	<b>0</b>	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.30858				0.00	0	
<b>Total IVC209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC209</b>										<b>0.00</b>	<b>0</b>	
IVZ073 On 27/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.85063				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			4.20000	4.20000	4.20000	99.77039				0.00	0	
<b>Total IVZ074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ074</b>										<b>0.00</b>	<b>0</b>	
IVZ077 On 24/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.69028				0.00	0	
<b>Total IVZ077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ077</b>										<b>0.00</b>	<b>0</b>	
IVZ078 On 03/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.52487				0.00	0	
<b>Total IVZ078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ078</b>										<b>0.00</b>	<b>0</b>	
IVZ079 On 10/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.44420				0.00	0	
<b>Total IVZ079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ079</b>										<b>0.00</b>	<b>0</b>	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.36366				0.00	0	
<b>Total IVZ080 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ080</b>										<b>0.00</b>	<b>0</b>	
IVZ081 On 07/04/2022 Spot Bond			4.35000	4.35000	4.35000	99.26652				0.00	0	
<b>Total IVZ081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ081</b>										<b>0.00</b>	<b>0</b>	
IVZ082 On 10/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.02051				0.00	0	
<b>Total IVZ082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ082</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	100.59110				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	101.29825				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.91124				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	100.00002				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	100.62755				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	100.00558				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	100.00005				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.12983				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	99.86533				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	100.56016				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	100.56205				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	100.57584				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			8.74000	124.21960	8.74000	124.19025				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.60500	105.43787	6.60500	105.41906				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	101.17494				0.00	1,700,000,000	850,000,000
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
<b>Total For LGL07</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>850,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	101.41234				0.00	0	3,345,000,000
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,345,000,000</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>3,345,000,000</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.97347				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	99.95261				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	101.67677				0.00	0	
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.70349				0.00	0	
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL28</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.60476				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.87994				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.90366				0.00	0	
<b>Total LRFC3 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 LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.73286				0.00	0	500,000,00
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	100.46658				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.82732				0.00	0	1,000,000,00
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
MBF06: On 28/05/2022 Spot Bond					0.00000	100.68511				0.00	0	450,000,00
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	<b>450,000,00</b>
MBF07: On 28/05/2024 Spot Bond					0.00000	100.99993				0.00	0	
<b>Total MBF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF070</b>										<b>0.00</b>	<b>0</b>	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.44848				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	101.46681				0.00	0	1,800,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	100.81033				0.00	0	
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.89501				0.00	0	
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.69160				0.00	0	
<b>Total MBP045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP045</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.80392				0.00	0	
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP046</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.74988				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.30232				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	100.30830				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	100.97774				0.00	1,200,000,000	600,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.73581				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	100.29818				0.00	0	
<b>Total MBP052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP052</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.99000	7.99000	7.99000	114.99616				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			6.12400	107.32227	6.12400	107.30468				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.19841				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.53679				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	101.49351				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			8.64000	103.57668	8.64000	103.55262				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML03 On 15/03/2028 Spot Bond					0.00000	101.62514				0.00	400,000,000	200,000,000
<b>Total MML03 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For MML03</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
MML04 On 15/03/2028 Spot Bond			8.89000	97.15643	8.89000	98.04172				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	100.66228				0.00	0	550,000,000
<b>Total MTN07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
<b>Total For MTN07</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	100.71626				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	101.67518				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	101.39185				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	101.36818				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.02328				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.02846				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	100.65559				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.19948				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	99.17039				0.00	0	
<b>Total MTN18 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 MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.66264				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	100.61486				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.22592				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.80073				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			8.58500	98.74907	8.58500	98.72651				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.78457				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	100.74766				0.00	0	
<b>Total MTN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN25</b>										<b>0.00</b>	<b>0</b>	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.29629				0.00	800,000,000	400,000,000
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For MTN26</b>										<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
MTN27 On 29/06/2028 Spot Bond					0.00000	101.34560				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	100.52401				0.00	0	
<b>Total MTN28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN28</b>										<b>0.00</b>	<b>0</b>	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.76726				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	101.19482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.28559				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 22/11/2022 Spot Bond					0.00000	100.91938				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	100.98260				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	100.98252				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>	
MWAR( On 22/11/2024 Spot Bond					0.00000	100.92483				0.00	0	
<b>Total MWAR07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR07</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.95488				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	100.49756				0.00	0	
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.63569				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	103.79298				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.43484				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.55439				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/03/2022 Spot Bond					0.00000	100.65583				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.74896				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			6.47000	102.82200	6.47000	102.80392				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			6.69500	109.52208	6.69500	109.50248				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			9.52000	108.48179	9.52000	108.45437				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.22958				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	101.32963				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	101.14376				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	101.15711				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	101.15790				0.00	0	
<b>Total NBG05G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG05G</b>										<b>0.00</b>	<b>0</b>	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.13022				0.00	0	
<b>Total NBG06G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBG06G</b>										<b>0.00</b>	<b>0</b>	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.58762				0.00	0	
<b>Total NBG07G 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 NBG07G</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.26000	110.20043	6.26000	110.18167			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			5.56000	104.04632	5.56000	104.03052			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			7.15700	110.30106	7.15700	110.27998			0.00	0	
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			8.14000	108.83354	8.14000	108.80969			0.00	0	
<b>Total NBK17A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK17A</b>									<b>0.00</b>	<b>0</b>	
NBK19 On 01/06/2022 Spot Bond			6.09000	102.56118	6.09000	102.54444			0.00	0	
<b>Total NBK19A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>									<b>0.00</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			7.23500	112.91992	7.23500	112.89787			0.00	0	
<b>Total NBK20A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>									<b>0.00</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			8.46500	109.34077	8.46500	109.31614			0.00	0	
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	
NBK22 On 19/11/2022 Spot Bond			5.44500	105.40817	5.44500	105.39253			0.00	0	120,000,00
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
NBK23 On 19/11/2025 Spot Bond			7.18800	113.33461	7.18800	113.31250			0.00	0	
<b>Total NBK23A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>									<b>0.00</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			8.16500	114.49493	8.16500	114.46962			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>
NBK24 On 11/02/2022 Spot Bond					0.00000	100.98491			0.00	0	
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			5.76500	5.76500	5.76500	109.52954			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.05895				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>	
NBK26J On 10/05/2023 Spot Bond			100.00000	43.54888	100.00000	43.45144				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	102.37145				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>	
NBK27J On 10/05/2026 Spot Bond			7.84000	114.05789	7.84000	114.03367				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28J On 02/08/2023 Spot Bond			5.81500	110.72415	5.81500	110.70690				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>	
NBK29J On 31/07/2026 Spot Bond			7.66500	115.61026	7.66500	115.58664				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30J On 20/02/2024 Spot Bond			6.34500	110.24308	6.34500	110.22438				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK31J On 09/11/2023 Spot Bond			5.76500	108.00755	5.76500	107.99059				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.01498				0.00	0	
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.43583				0.00	0	
<b>Total NBK35B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK35B</b>										<b>0.00</b>	<b>0</b>	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.88790				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			10.31500	10.31500	10.31500	76.17128				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.00000				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	100.99492				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.34316				0.00	0	
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.44699				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	101.89134				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.25944				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.57086				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	101.86757				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.81863				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.41681				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.37390				0.00	0	
<b>Total NBK53B 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 NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.52623				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.08853				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.05580				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.20371				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.55598				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.93675				0.00	0	150,000,00
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	<b>150,000,00</b>
NBK6 On 24/02/2025 Spot Bond					0.00000	101.14712				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.93117				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 15/04/2024 Spot Bond					0.00000	99.98420				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBK6 On 15/04/2028 Spot Bond					0.00000	100.02768				0.00	0	
<b>Total NBKB64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB64</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48944				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			9.48500	105.81544	9.48500	105.78836				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	100.48537				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			9.52000	105.36512	9.52000	105.33806				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48944				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	100.49581				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	100.50394				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.60502				0.00	0	
<b>Total NDAL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL02</b>										<b>0.00</b>	<b>0</b>	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.60502				0.00	0	
<b>Total NDAL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NDAL03</b>										<b>0.00</b>	<b>0</b>	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.99261				0.00	0	
<b>Total NGL01G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL01G</b>										<b>0.00</b>	<b>0</b>	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.11539				0.00	0	
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL02</b>										<b>0.00</b>	<b>0</b>	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.18342				0.00	0	
<b>Total NGL03 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 NGL03</b>										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.30589				0.00	0	
<b>Total NGL04 SPOT</b>										0.00	0	
<b>Total For NGL04</b>										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.15302				0.00	0	
<b>Total NGL05 SPOT</b>										0.00	0	
<b>Total For NGL05</b>										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.85468				0.00	0	
<b>Total NGL06 SPOT</b>										0.00	0	
<b>Total For NGL06</b>										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.27828				0.00	0	
<b>Total NGL07 SPOT</b>										0.00	0	
<b>Total For NGL07</b>										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.96959				0.00	0	
<b>Total NGL08 SPOT</b>										0.00	0	
<b>Total For NGL08</b>										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.62507				0.00	0	
<b>Total NGL09 SPOT</b>										0.00	0	
<b>Total For NGL09</b>										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.42262				0.00	0	
<b>Total NGL10 SPOT</b>										0.00	0	
<b>Total For NGL10</b>										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.06353				0.00	0	
<b>Total NGLT1A SPOT</b>										0.00	0	
<b>Total For NGLT1A</b>										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.88159				0.00	0	
<b>Total NGLT1B SPOT</b>										0.00	0	
<b>Total For NGLT1B</b>										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.41644				0.00	0	
<b>Total NGT103 SPOT</b>										0.00	0	
<b>Total For NGT103</b>										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.99689				0.00	0	360,000,00
<b>Total NGT104 SPOT</b>										0.00	0	360,000,00
<b>Total For NGT104</b>										0.00	0	360,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.31463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.45580				0.00	0	
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.76382				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.99228				0.00	3,300,000,000	1,650,000,000
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>1,650,000,000</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>3,300,000,000</b>	<b>1,650,000,000</b>
NGT10 On 04/11/2026 Spot Bond					0.00000	101.59876				0.00	0	
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.55656				0.00	0	
<b>Total NGT110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT110</b>										<b>0.00</b>	<b>0</b>	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.72690				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	100.58246				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.46225				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.01620				0.00	0	1,600,000,000
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	<b>1,600,000,000</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	100.78935				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.73237				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>	

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 11/05/2025 Spot Bond					0.00000	102.76134				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	103.61937				0.00	0	9,350,000.00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>9,350,000.00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>9,350,000.00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	101.50268				0.00	0	50,000.00
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000.00</b>
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	<b>50,000.00</b>
NHM02 On 25/11/2023 Spot Bond					0.00000	104.54143				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.20089				0.00	0	
<b>Total NHM021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM021</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	219.80250				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			3.76000	3.76000	3.76000	205.18256				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			3.47500	3.47500	3.47500	152.97476				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			3.87500	3.87500	3.87500	111.45579				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			4.76000	4.76000	4.76000	115.64980				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			3.58000	3.58000	3.58000	152.51345				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	203.34093	3.45000	203.30581				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			3.38000	3.38000	3.38000	153.39358				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			3.40500	3.40500	3.40500	209.30200				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			3.55000	207.64453	3.55000	207.60806				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			4.87500	114.02493	4.87500	114.00101				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	101.10815				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.70361				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	99.28122				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	136.69695				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	100.58777				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	100.70174				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	100.10089				0.00	0	

Contract Details	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	100.90514				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	99.66517				0.00	0	
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN034</b>										<b>0.00</b>	<b>0</b>	
NN036 On 28/02/2023 Spot Bond					0.00000	101.13092				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	135.17268				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	98.41524				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	100.93512				0.00	0	
<b>Total NN04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN04</b>										<b>0.00</b>	<b>0</b>	
NN040 On 06/03/2026 Spot Bond					0.00000	99.30591				0.00	0	
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN040</b>										<b>0.00</b>	<b>0</b>	
NN043 On 03/03/2023 Spot Bond					0.00000	163.87708				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	101.17890				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	163.64014				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	162.73626				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	100.58905				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	139.85300				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	98.68702				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>	
NN057 On 26/08/2025 Spot Bond					0.00000	92.74830				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	97.31252				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.61921				0.00	0	
<b>Total NN06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN06</b>										<b>0.00</b>	<b>0</b>	
NN075 On 18/03/2024 Spot Bond					0.00000	101.30513				0.00	0	
<b>Total NN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN075</b>										<b>0.00</b>	<b>0</b>	
NN090 On 10/06/2024 Spot Bond					0.00000	101.63950				0.00	0	
<b>Total NN090 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN090</b>										<b>0.00</b>	<b>0</b>	
NN096 On 14/06/2024 Spot Bond					0.00000	99.96603				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	99.56177				0.00	0	
<b>Total NN097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN097</b>										<b>0.00</b>	<b>0</b>	
NN100 On 18/08/2022 Spot Bond					0.00000	100.85110				0.00	0	
<b>Total NN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN100</b>										<b>0.00</b>	<b>0</b>	
NN104 On 18/06/2024 Spot Bond					0.00000	100.50544				0.00	0	
<b>Total NN104 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 NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	100.56422				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	100.57617				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	100.50544				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	100.09290				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	100.12160				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	99.95840				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	102.12408				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	100.17226				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	131.07000				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	125.49000				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	133.33000				0.00	0	
<b>Total NNF015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF015</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 07/07/2025 Spot Bond					0.00000	131.66000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	130.80319				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	123.44934				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 17/02/2026 Spot Bond					0.00000	92.31737				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	116.16546				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	123.44934				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 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
<b>Total NNF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF04</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.53216				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	103.96086				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.94907				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF048 On 22/02/2022 Spot Bond					0.00000	95.85463				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>	
NNF052 On 22/03/2022 Spot Bond					0.00000	100.40291				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05 On 22/03/2022 Spot Bond					0.00000	100.39275				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	100.39275				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	102.33866				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	100.31380				0.00	0	
<b>Total NNF060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF060</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.25584				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	100.91716				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					0.00000	100.83764				0.00	0	
<b>Total NNF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF068</b>										<b>0.00</b>	<b>0</b>	
NNF06 On 18/02/2022 Spot Bond					0.00000	100.82944				0.00	0	
<b>Total NNF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF069</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.81041				0.00	0	
<b>Total NNF070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF070</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.81041				0.00	0	
<b>Total NNF071 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF071</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 23/02/2022 Spot Bond					0.00000	100.79644				0.00	0	
<b>Total NNF072 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF072</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.81041				0.00	0	
<b>Total NNF073 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 NNF073</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.76465				0.00	0	
<b>Total NNF074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF074</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.72836				0.00	0	
<b>Total NNF075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF075</b>										<b>0.00</b>	<b>0</b>	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.72836				0.00	0	
<b>Total NNF076 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF076</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.95728				0.00	0	130,000,00
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.78944				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.90993				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.91160				0.00	0	
<b>Total NQ1A27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A27</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.84203				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.69243				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.32688				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.97485				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.93523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.76332				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.41800				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.78694				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			6.76500	106.79683	6.76500	106.77720				0.00	0	
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/05/2023 Spot Bond			2.99000	200.75346	2.99000	200.72126				0.00	0	
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			10.04000	112.45699	10.04000	112.42673			2,008,000,000,000.00	200,000,000	522,298,60	
<b>Total NRA028 SPOT</b>									<b>2,008,000,000,000.00</b>	<b>200,000,000</b>	<b>522,298,60</b>	
<b>Total For NRA028</b>									<b>2,008,000,000,000.00</b>	<b>200,000,000</b>	<b>522,298,60</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.06074	100.00000	14.02945			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	100.50617				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.25033				0.00	2,000,000,000	1,000,000,00
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,00</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.92681				0.00	0	750,000,00
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>750,000,00</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.53775				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.54471				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	100.42663				0.00	0	
<b>Total NTC29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>										<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NTC30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>										<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.63278				0.00	0	
<b>Total NTC31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>										<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.73279				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	100.46915				0.00	0	
<b>Total NTCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTCG01</b>										<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.75454				0.00	0	
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	
OML06 On 19/03/2022 Spot Bond			6.05500	104.15783	6.05500	104.14071				0.00	0	
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	
OML07 On 19/03/2025 Spot Bond			7.23000	114.05919	7.23000	114.03682				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			6.28000	106.71916	6.28000	106.70092				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			8.19500	113.76358	8.19500	113.73835				0.00	0	670,000,00
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.49180				0.00	0	
<b>Total OML11 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 OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	102.49449				0.00	1,000,000,000	1,200,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,200,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,200,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	100.40721				0.00	0	
<b>Total OML13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML13</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.86678				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.88011				0.00	0	
<b>Total PEP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP02</b>										<b>0.00</b>	<b>0</b>	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.78738				0.00	400,000,000	200,000,00
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For PEP03</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
PEP04 On 05/05/2026 Spot Bond					0.00000	101.46761				0.00	500,000,000	250,000,00
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
<b>Total For PEP04</b>										<b>0.00</b>	<b>500,000,000</b>	<b>250,000,00</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	100.80605				0.00	0	
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM51</b>										<b>0.00</b>	<b>0</b>	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.81993				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	100.14901				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	100.90363				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.01427				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.03006				0.00	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 PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.04586				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			7.76000	111.87840	7.74000	111.94104			792,014,747,600,000.00	2,421,651,385,000	2,639,042,537,80	
<b>Total R186 SPOT</b>									<b>12,014,747,600,000.00</b>	<b>421,651,385,000</b>	<b>539,042,537,80</b>	
<b>Total For R186</b>									<b>12,014,747,600,000.00</b>	<b>421,651,385,000</b>	<b>539,042,537,80</b>	
R197 On 07/12/2023 Spot Bond			1.71000	321.00831	1.71000	320.96801			33,028,759,098,000.00	19,315,063,800	104,796,562,00	
<b>Total R197 SPOT</b>									<b>13,028,759,098,000.00</b>	<b>19,315,063,800</b>	<b>104,796,562,00</b>	
<b>Total For R197</b>									<b>13,028,759,098,000.00</b>	<b>19,315,063,800</b>	<b>104,796,562,00</b>	
R202 On 07/12/2033 Spot Bond			4.01000	240.30474	3.95000	241.64062			298,579,528,553,000.00	74,458,735,300	138,049,908,10	
<b>Total R202 SPOT</b>									<b>18,579,528,553,000.00</b>	<b>74,458,735,300</b>	<b>138,049,908,10</b>	
<b>Total For R202</b>									<b>18,579,528,553,000.00</b>	<b>74,458,735,300</b>	<b>138,049,908,10</b>	
R2023 On 28/02/2023 Spot Bond			5.12000	105.82937	5.09500	105.84184			455,960,064,000,000.00	284,367,200,000	592,496,209,80	
<b>Total R2023 SPOT</b>									<b>15,960,064,000,000.00</b>	<b>284,367,200,000</b>	<b>592,496,209,80</b>	
<b>Total For R2023</b>									<b>15,960,064,000,000.00</b>	<b>284,367,200,000</b>	<b>592,496,209,80</b>	
R2030 On 31/01/2030 Spot Bond			9.39000	96.03774	9.34500	96.25159			215,328,526,268,000.00	2,685,338,501,200	2,181,665,286,10	
<b>Total R2030 SPOT</b>									<b>15,328,526,268,000.00</b>	<b>685,338,501,200</b>	<b>181,665,286,10</b>	
<b>Total For R2030</b>									<b>15,328,526,268,000.00</b>	<b>685,338,501,200</b>	<b>181,665,286,10</b>	
R2032 On 31/03/2032 Spot Bond			9.85500	92.33818	9.82000	92.52075			551,539,432,011,000.00	664,793,448,200	1,156,785,538,90	
<b>Total R2032 SPOT</b>									<b>15,539,432,011,000.00</b>	<b>664,793,448,200</b>	<b>156,785,538,90</b>	
<b>Total For R2032</b>									<b>15,539,432,011,000.00</b>	<b>664,793,448,200</b>	<b>156,785,538,90</b>	
R2035 On 28/02/2035 Spot Bond			10.33000	93.13901	10.32500	93.14594			905,793,585,550,000.00	571,712,835,000	1,332,942,571,60	
<b>Total R2035 SPOT</b>									<b>15,793,585,550,000.00</b>	<b>571,712,835,000</b>	<b>332,942,571,60</b>	
<b>Total For R2035</b>									<b>15,793,585,550,000.00</b>	<b>571,712,835,000</b>	<b>332,942,571,60</b>	
R2037 On 31/01/2037 Spot Bond			10.55000	88.70236	10.55500	88.64459			096,555,190,000,000.00	483,085,800,000	1,045,208,631,60	
<b>Total R2037 SPOT</b>									<b>16,555,190,000,000.00</b>	<b>483,085,800,000</b>	<b>1045,208,631,60</b>	
<b>Total For R2037</b>									<b>16,555,190,000,000.00</b>	<b>483,085,800,000</b>	<b>1045,208,631,60</b>	
R2040 On 31/01/2040 Spot Bond			10.63000	91.25994	10.63500	91.19858			889,110,899,649,000.00	177,715,042,300	906,295,774,50	
<b>Total R2040 SPOT</b>									<b>39,110,899,649,000.00</b>	<b>177,715,042,300</b>	<b>906,295,774,50</b>	
<b>Total For R2040</b>									<b>39,110,899,649,000.00</b>	<b>177,715,042,300</b>	<b>906,295,774,50</b>	
R2044 On 31/01/2044 Spot Bond			10.66500	87.97126	10.69000	87.76439			811,991,985,500,000.00	732,488,700,000	1,366,832,138,80	
<b>Total R2044 SPOT</b>									<b>11,991,985,500,000.00</b>	<b>732,488,700,000</b>	<b>366,832,138,80</b>	
<b>Total For R2044</b>									<b>11,991,985,500,000.00</b>	<b>732,488,700,000</b>	<b>366,832,138,80</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			10.62000	86.98637	10.63000	86.88625		722,693,792,000,000.00	1,574,641,600,000	508,533,503,00	
<b>Total R2048 SPOT</b>								<b>2,693,792,000,000.00</b>	<b>574,641,600,000</b>	<b>508,533,503,00</b>	
<b>Total For R2048</b>								<b>2,693,792,000,000.00</b>	<b>574,641,600,000</b>	<b>508,533,503,00</b>	
R209 On 31/03/2036 Spot Bond			10.32000	71.92217	10.31500	71.93099		596,142,800,000,000.00	154,665,000,000	559,236,481,50	
<b>Total R209 SPOT</b>								<b>16,142,800,000,000.00</b>	<b>154,665,000,000</b>	<b>559,236,481,50</b>	
<b>Total For R209</b>								<b>16,142,800,000,000.00</b>	<b>154,665,000,000</b>	<b>559,236,481,50</b>	
R210 On 31/03/2028 Spot Bond			3.05000	213.55095	3.05000	213.51635		16,362,969,400,000.00	5,364,908,000	166,606,837,90	
<b>Total R210 SPOT</b>								<b>16,362,969,400,000.00</b>	<b>5,364,908,000</b>	<b>166,606,837,90</b>	
<b>Total For R210</b>								<b>16,362,969,400,000.00</b>	<b>5,364,908,000</b>	<b>166,606,837,90</b>	
R212 On 31/01/2022 Spot Bond			1.60000	177.59745	1.60000	177.57568		023,040,000,000,000.00	1,264,400,000,000	330,600,000,00	
<b>Total R212 SPOT</b>								<b>23,040,000,000,000.00</b>	<b>264,400,000,000</b>	<b>330,600,000,00</b>	
<b>Total For R212</b>								<b>23,040,000,000,000.00</b>	<b>264,400,000,000</b>	<b>330,600,000,00</b>	
R213 On 28/02/2031 Spot Bond			9.67000	86.80362	9.63000	86.99476		490,450,813,994,000.00	154,131,418,200	675,941,539,50	
<b>Total R213 SPOT</b>								<b>10,450,813,994,000.00</b>	<b>154,131,418,200</b>	<b>675,941,539,50</b>	
<b>Total For R213</b>								<b>10,450,813,994,000.00</b>	<b>154,131,418,200</b>	<b>675,941,539,50</b>	
R214 On 28/02/2041 Spot Bond			10.63000	69.05273	10.63500	69.00332		661,572,500,000,000.00	720,750,000,000	789,657,929,70	
<b>Total R214 SPOT</b>								<b>1,572,500,000,000.00</b>	<b>720,750,000,000</b>	<b>789,657,929,70</b>	
<b>Total For R214</b>								<b>1,572,500,000,000.00</b>	<b>720,750,000,000</b>	<b>789,657,929,70</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.34412		0.00	0	0	
<b>Total RDFB11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.05280		0.00	0	0	
<b>Total RDFB12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.67178		0.00	0	0	
<b>Total RDFB14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.83014		0.00	0	0	
<b>Total RDFB15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.93780		0.00	0	0	
<b>Total RDFB16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RDFB16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.43102		0.00	0	0	
<b>Total RDFB17 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 RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.13507				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	100.46059				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	100.42319				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	100.44211				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	100.32375				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.80366				0.00	0	
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.61887				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	100.88105				0.00	0	
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.89269				0.00	0	
<b>Total RDFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB27</b>										<b>0.00</b>	<b>0</b>	
RED13 On 13/05/2026 Spot Bond					0.00000	101.27202				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	100.53887				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	100.73410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	101.10589				0.00	0	
<b>Total RED162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	101.70260				0.00	0	
<b>Total RED302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED302</b>										<b>0.00</b>	<b>0</b>	
RED40: On 29/01/2024 Spot Bond					0.00000	102.06084				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.07216				0.00	0	
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	
RED60: On 09/08/2024 Spot Bond					0.00000	100.11288				0.00	0	
<b>Total RED603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED603</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.05505				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70: On 17/04/2023 Spot Bond					0.00000	100.18720				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	100.12038				0.00	0	
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	
RES41 On 30/11/2022 Spot Bond					0.00000	100.78824				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	101.41577				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	99.92222				0.00	400,000,000	200,000,000
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For RES50</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	101.12117				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	100.48264				0.00	0	
<b>Total RES53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>										<b>0.00</b>	<b>0</b>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.77500	105.82762	6.77500	105.80825				0.00	0	600,000,00
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
RW28 On 10/12/2028 Spot Bond			11.88500	93.55970	11.88500	93.53003				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
RW31 On 30/06/2031 Spot Bond			10.93000	99.18113	10.93000	99.15215				0.00	0	
<b>Total RW31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW31</b>										<b>0.00</b>	<b>0</b>	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.78406				0.00	0	200,000,00
<b>Total RWL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For RWL26</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
RWL28 On 30/06/2028 Spot Bond			10.03500	99.00941	10.03500	98.98278				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			5.25500	103.86591	5.25500	103.85122				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	101.10459				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	101.16209				0.00	0	
<b>Total SBN03 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 SBN03</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.73000	110.19151	7.73000	110.16843				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.59997				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			6.81500	110.54072	6.81500	110.52060				0.00	0	
<b>Total SBS27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS27</b>										<b>0.00</b>	<b>0</b>	
SBS3 On 25/05/2026 Spot Bond			7.81500	102.64749	7.81500	102.62576				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			8.12000	108.18826	8.12000	108.16461				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			7.00500	110.80742	7.00500	110.78635				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			7.23000	104.75477	7.23000	109.27080				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			8.89500	104.37294	8.89500	109.19179				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			5.72500	105.20487	5.72500	105.18847				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			7.52000	112.17530	7.52000	112.15243				0.00	0	
<b>Total SBS42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS42</b>										<b>0.00</b>	<b>0</b>	
SBS43 On 12/11/2027 Spot Bond			8.19000	114.00457	8.19000	113.97930				0.00	0	
<b>Total SBS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS43</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			5.99000	109.32687	5.99000	109.30934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.86845				0.00	11,700,000,000	5,850,000,00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>11,700,000,000</b>	<b>5,850,000,00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>11,700,000,000</b>	<b>5,850,000,00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.15650				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.73500	104.57827	4.73500	104.56473				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.67000	6.67000	6.67000	110.37596				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.90269				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.03082				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	100.94192				0.00	0	300,000,00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS56 On 12/06/2022 Spot Bond			5.03500	102.45397	5.03500	102.44012				0.00	0	
<b>Total SBS56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS56</b>										<b>0.00</b>	<b>0</b>	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.95383				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.25060				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	100.36080				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	101.70172				0.00	10,109,000,000	5,054,500,00
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>10,109,000,000</b>	<b>5,054,500,00</b>
<b>Total For SBS62</b>										<b>0.00</b>	<b>10,109,000,000</b>	<b>5,054,500,00</b>
SBS63 On 31/01/2026 Spot Bond					0.00000	101.94259				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	102.21567				0.00	0	
<b>Total SBS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS64</b>										<b>0.00</b>	<b>0</b>	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.57645				0.00	10,839,000,000	5,419,500,00
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>10,839,000,000</b>	<b>5,419,500,00</b>
<b>Total For SBS65</b>										<b>0.00</b>	<b>10,839,000,000</b>	<b>5,419,500,00</b>
SBS66 On 26/06/2022 Spot Bond					0.00000	100.50133				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.22394				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.14961				0.00	0	570,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	100.74569				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.11000	318.72297	2.11000	318.67948			1,266,000,000,000.00		600,000,000	300,000,00
<b>Total SBSI11 SPOT</b>									<b>1,266,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For SBSI11</b>									<b>1,266,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,00</b>
SBSI14 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	218.97913				0.00	0	
<b>Total SBSI14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI14</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.81853				0.00	0	
<b>Total SBSS01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS01</b>										<b>0.00</b>	<b>0</b>	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.84599				0.00	0	
<b>Total SBSS02 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 SBSS02</b>										<b>0.00</b>	<b>0</b>	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.20150				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	102.70356				0.00	0	
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT102</b>										<b>0.00</b>	<b>0</b>	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.62299				0.00	0	240,000,00
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	104.46223				0.00	0	
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT104</b>										<b>0.00</b>	<b>0</b>	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total SBT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT105</b>										<b>0.00</b>	<b>0</b>	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.56245				0.00	0	600,000,00
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	103.09175				0.00	0	
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT201</b>										<b>0.00</b>	<b>0</b>	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.21339				0.00	0	3,000,000,00
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,00</b>
SBT203 On 03/12/2023 Spot Bond			6.46500	108.16744	6.46500	108.14853				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	100.44235				0.00	0	
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.78457				0.00	0	
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.22850				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT207</b>										<b>0.00</b>	<b>0</b>	
SBT207 On 28/11/2025 Spot Bond					0.00000	103.22929				0.00	0	
<b>Total SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.49648				0.00	0	
<b>Total SBT209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT209</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.70309				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	100.91073				0.00	0	
<b>Total SLI5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLI5</b>										<b>0.00</b>	<b>0</b>	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.94391				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			8.68000	102.29908	8.68000	102.27547				0.00	0	120,000,00
<b>Total SLI7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For SLI7</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.96105				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.00039				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.99653				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	100.98764				0.00	0	
<b>Total SLRA7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA7</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.05860				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.96997				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.05860				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.04084				0.00	0	
<b>Total SLRB7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB7</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.16497				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	101.00545				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.09406				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.08517				0.00	0	
<b>Total SLRC7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC7</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.85500	108.89236	6.85500	108.87220				0.00	0	
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.67017				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.80790				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.03261				0.00	0	500,000,0€
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.88311				0.00	0	110,000,0€
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,0€</b>

Contract Details	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 SPDA12</b>										<b>0.00</b>	<b>0</b>	<b>110,000,00</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.15210				0.00	0	
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.80719				0.00	0	
<b>Total SPDA14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA14</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.82616				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	100.39062				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.54662				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.47457				0.00	0	
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.68315				0.00	800,000,000	440,000,00
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>800,000,000</b>	<b>440,000,00</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>800,000,000</b>	<b>440,000,00</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	100.38913				0.00	0	500,000,00
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	100.22639				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.86318				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.32587				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	100.29947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.13500	4.13500	4.13500	150.10254				0.00	0	2,500,000.00
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000.00</b>
SSN01 On 21/12/2026 Spot Bond			7.71500	112.07200	7.71500	112.04870				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			9.12000	89.80482	9.12000	89.78270				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.48287				0.00	0	
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.09358				0.00	0	
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 13/10/2023 Spot Bond			6.49500	107.95763	6.49500	107.93867				0.00	0	
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 31/01/2038 Spot Bond			4.91000	113.52875	4.91000	113.50482				0.00	0	
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.87540				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.29900				0.00	0	
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.64884				0.00	0	
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 08/12/2023 Spot Bond			2.74000	2.74000	2.74000	315.11799				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 26/10/2022 Spot Bond					0.00000	99.89648				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.14490				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.19142				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	152.77686				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			4.91000	4.91000	4.91000	113.50482				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			4.42000	4.42000	4.42000	107.55193				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			4.23000	4.23000	4.23000	199.87074				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.81726				0.00	0	
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.80198				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.76439				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	100.56599				0.00	0	
<b>Total SSN073 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 SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.55269				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2028 Spot Bond					0.00000	101.37691				0.00	0	
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 15/06/2023 Spot Bond					0.00000	101.23865				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	100.48302				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN07 On 13/07/2023 Spot Bond					0.00000	100.09575				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.83670				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.63414				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 05/11/2023 Spot Bond					0.00000	101.14443				0.00	0	
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	222.39957				0.00	0	
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	
SSN08 On 21/12/2026 Spot Bond					0.00000	99.40516				0.00	0	
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 31/01/2030 Spot Bond					0.00000	102.29324				0.00	0	
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.66572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.88282				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.70358				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN099 On 31/01/2030 Spot Bond			10.01000	92.84046	10.01000	92.81582				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.56125				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>	
SSN102 On 31/03/2028 Spot Bond			4.38000	95.98178	4.38000	198.20878				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>	
SSN104 On 07/12/2033 Spot Bond			5.00500	91.12217	5.00500	218.67133				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>	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.01334				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.97104				0.00	0	
<b>Total SSN107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN107</b>										<b>0.00</b>	<b>0</b>	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.38336				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN111 On 11/03/2022 Spot Bond					0.00000	100.48642				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.64050				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 22/02/2022 Spot Bond					0.00000	95.99394				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>	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.38964				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 12/10/2022 Spot Bond					0.00000	100.10578				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	0.00000				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 19/01/2022 Spot Bond					0.00000	101.26859				0.00	0	
<b>Total SSN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN137</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 20/10/2022 Spot Bond					0.00000	99.98382				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.75694				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.58403				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.19171				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.58573				0.00	0	
<b>Total SSN142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN142</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.82095				0.00	0	
<b>Total SSN143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN143</b>										<b>0.00</b>	<b>0</b>	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.81245				0.00	0	
<b>Total SSN144 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 SSN144</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.73780				0.00	0	
<b>Total SSN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN145</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.68542				0.00	0	
<b>Total SSN146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN146</b>										<b>0.00</b>	<b>0</b>	
SSN14 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN147</b>										<b>0.00</b>	<b>0</b>	
SST20 On 08/12/2026 Spot Bond					0.00000	100.69737				0.00	0	
<b>Total SST201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SST201</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			8.21000	105.22089	8.21000	105.19764				0.00	0	
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2022 Spot Bond					0.00000	100.73757				0.00	0	
<b>Total T16OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM4</b>										<b>0.00</b>	<b>0</b>	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.81191				0.00	0	
<b>Total T17A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A11</b>										<b>0.00</b>	<b>0</b>	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.80875				0.00	0	
<b>Total T17A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A12</b>										<b>0.00</b>	<b>0</b>	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.84810				0.00	0	
<b>Total T17A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A21</b>										<b>0.00</b>	<b>0</b>	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.83230				0.00	0	
<b>Total T17A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A22</b>										<b>0.00</b>	<b>0</b>	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.96884	7.21000	102.94902				0.00	0	
<b>Total T17A31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A31</b>										<b>0.00</b>	<b>0</b>	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.48594	7.72000	102.44330				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.57515				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	100.54174				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	100.81212				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	101.11864				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.52955				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	100.46190				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	101.02572				0.00	0	500,000,0€
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.78326				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.38410				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.16757				0.00	0	500,000,0€
<b>Total TFS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For TFS163</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	100.63914				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.97458				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.15649				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	100.29032				0.00	0	
<b>Total TFS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS167</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.30520				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>	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.65871				0.00	0	
<b>Total TFS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS169</b>										<b>0.00</b>	<b>0</b>	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.68875				0.00	0	
<b>Total TFS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS170</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>	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.87428				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.57471				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.81605				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.84200				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.80720				0.00	0	
<b>Total TH15A9 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 TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	100.91475				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.06461				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B On 21/11/2022 Spot Bond					0.00000	101.09115				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.98905				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	101.21029				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C On 21/11/2022 Spot Bond					0.00000	100.95111				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	102.04866				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.56964				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D On 21/11/2022 Spot Bond					0.00000	101.28753				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	100.93940				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond					0.00000	101.08427				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A On 21/08/2024 Spot Bond			8.49000	103.49400	8.49000	103.47062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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 <sub>3</sub> On 21/08/2022 Spot Bond					0.00000	100.99297				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 <sub>4</sub> On 21/08/2024 Spot Bond					0.00000	100.85623				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 <sub>5</sub> On 21/08/2022 Spot Bond					0.00000	100.81668				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 <sub>7</sub> On 21/08/2024 Spot Bond					0.00000	100.85148				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 <sub>8</sub> On 21/08/2024 Spot Bond			5.76000	102.37323	5.76000	102.35744				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 <sub>9</sub> On 21/08/2024 Spot Bond					0.00000	100.88627				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 <sub>1</sub> On 21/08/2024 Spot Bond					0.00000	100.94319				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 <sub>2</sub> On 21/08/2024 Spot Bond					0.00000	100.94636				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>	
TH16B <sub>3</sub> On 21/08/2024 Spot Bond					0.00000	100.93529				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 <sub>1</sub> On 21/08/2024 Spot Bond					0.00000	101.01116				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C <sub>2</sub> On 21/08/2024 Spot Bond					0.00000	100.99061				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.27487				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.40895				0.00	0	
<b>Total TH16D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D2</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	101.33009				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	100.91919				0.00	0	
<b>Total TH17B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B1</b>										<b>0.00</b>	<b>0</b>	
TH17B On 21/02/2026 Spot Bond					0.00000	100.89550				0.00	0	
<b>Total TH17B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17B2</b>										<b>0.00</b>	<b>0</b>	
TH17C On 21/02/2026 Spot Bond					0.00000	100.97604				0.00	0	
<b>Total TH17C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C1</b>										<b>0.00</b>	<b>0</b>	
TH17C On 21/02/2026 Spot Bond					0.00000	100.93972				0.00	0	
<b>Total TH17C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17C2</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	101.26634				0.00	0	
<b>Total TH17D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D1</b>										<b>0.00</b>	<b>0</b>	
TH17D On 21/02/2026 Spot Bond					0.00000	101.20800				0.00	0	
<b>Total TH17D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17D2</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/02/2022 Spot Bond					0.00000	100.72415				0.00	0	
<b>Total TH17O1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O1</b>										<b>0.00</b>	<b>0</b>	
TH17O On 21/11/2022 Spot Bond					0.00000	100.73757				0.00	0	
<b>Total TH17O2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH17O2</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.57881				0.00	0	
<b>Total TL23 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 TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.19500	105.11736	6.19500	105.09965				0.00	0	
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	
TL25 On 04/09/2024 Spot Bond			6.79500	110.18977	6.79500	110.16943				0.00	0	1,790,000,00
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,790,000,00</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>1,790,000,00</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.52839				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	100.17070				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			8.21000	105.22573	8.21000	105.20247				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	100.47330				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	100.50263				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	101.02153				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	101.03383				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			6.74500	108.95702	6.74500	108.93706				0.00	0	1,193,492,50
<b>Total TN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,193,492,50</b>
<b>Total For TN23</b>										<b>0.00</b>	<b>0</b>	<b>1,193,492,50</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	33.61912	100.00000	33.54389				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			8.68000	106.44036	8.68000	106.41579				0.00	0	1,804,989,40

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 TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,804,989,40</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,804,989,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	18.29634	100.00000	18.25606				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			9.61000	98.51532	9.61000	98.48978				0.00	0	19,354,273,40
<b>Total TN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>19,354,273,40</b>
<b>Total For TN27</b>										<b>0.00</b>	<b>0</b>	<b>19,354,273,40</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	11.15709	100.00000	11.13213				0.00	0	
<b>Total TN27/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN27/R186</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			11.00000	100.17841	11.00000	100.14895				0.00	0	6,190,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,190,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>6,190,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	118.42373	8.00000	118.39822				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			11.83500	94.90183	11.83500	94.87186			2,367,000,000,000.00		200,000,000	2,100,000,00
<b>Total TN40 SPOT</b>									<b>2,367,000,000,000.00</b>		<b>200,000,000</b>	<b>2,100,000,00</b>
<b>Total For TN40</b>									<b>2,367,000,000,000.00</b>		<b>200,000,000</b>	<b>2,100,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.00729	10.75000	102.97767				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	100.44705				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>	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.73583				0.00	0	
<b>Total TR5A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A12</b>										<b>0.00</b>	<b>0</b>	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.45180				0.00	0	
<b>Total TR5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A21</b>										<b>0.00</b>	<b>0</b>	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.77154				0.00	0	
<b>Total TR5A22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5A22</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	100.42759	7.61000	100.61746				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	100.38759				0.00	0	
<b>Total TR5OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM1</b>										<b>0.00</b>	<b>0</b>	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.64886				0.00	0	
<b>Total TR5OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TR5OM2</b>										<b>0.00</b>	<b>0</b>	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.36249				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			6.20500	103.86686	6.20500	103.84933				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	100.94353				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.21867				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.64705				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	100.08856				0.00	0	
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.09287				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2024 Spot Bond			6.49500	108.06984	6.49500	108.05087				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.08856				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.09287				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.32188	8.62000	102.29816				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.90445				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.76219				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	100.50950				0.00	0	
<b>Total TRA5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B1</b>										<b>0.00</b>	<b>0</b>	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.80735				0.00	0	
<b>Total TRA5B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.64334				0.00	0	
<b>Total TRA5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C1</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.07525				0.00	0	
<b>Total TRA5C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA5C2</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.66450				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.30824				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	99.22767				0.00	0	
<b>Total TSP258 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP258</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.51359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.64556				0.00	0	
<b>Total TSP260 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP260</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.85292				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.64018				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	102.44763				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 17/01/2022 Spot Bond					0.00000	0.00000				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	101.02294				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	100.95120				0.00	0	
<b>Total TWC390 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC390</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.85747				0.00	0	
<b>Total TWC391 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC391</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.69123				0.00	0	
<b>Total TWC392 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC392</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.64356				0.00	0	
<b>Total TWC393 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC393</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.51447				0.00	0	
<b>Total TWC394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC394</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 11/03/2022 Spot Bond					0.00000	100.42875				0.00	0	
<b>Total TWC395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC395</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.10854				0.00	0	
<b>Total TWC396 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC396</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 14/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,200,000.00
<b>Total TWC397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,200,000.00</b>
<b>Total For TWC397</b>										<b>0.00</b>	<b>0</b>	<b>40,200,000.00</b>
UG26 On 09/03/2026 Spot Bond			10.04000	108.33939	10.04000	108.31007				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.92560				0.00	0	
<b>Total UU1A01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A01</b>										<b>0.00</b>	<b>0</b>	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.04086				0.00	0	
<b>Total UU1A02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1A02</b>										<b>0.00</b>	<b>0</b>	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.09405				0.00	0	
<b>Total UU1B01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1B01</b>										<b>0.00</b>	<b>0</b>	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.32442				0.00	0	
<b>Total UU1C01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UU1C01</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.12933				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	100.39177				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.82391				0.00	0	40,000.00
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000.00</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>40,000.00</b>
VKE15 On 14/02/2023 Spot Bond					0.00000	100.90113				0.00	0	
<b>Total VKE15 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 VKE15</b>									<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.93655			0.00	0	
<b>Total VKE16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>									<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.79312			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	100.80614			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	100.57865			0.00	1,130,000,000	730,000,000
<b>Total WHL03 SPOT</b>									<b>0.00</b>	<b>1,130,000,000</b>	<b>730,000,000</b>
<b>Total For WHL03</b>									<b>0.00</b>	<b>1,130,000,000</b>	<b>730,000,000</b>
<b>Total for SPOT</b>									<b>1.09e+017</b>	<b>1,130,000,000</b>	<b>730,000,000</b>
<b>Total for SPOT :</b>									<b>1.09e+017</b>	<b>557,777,175,300</b>	<b>323,097,645,500</b>
<b>Total Futures</b>									<b>1.09e+017</b>	<b>557,777,368,824</b>	<b>323,098,829,140</b>
<b>Total Options</b>									<b>0.00</b>	<b>0</b>	<b>126,500</b>
<b>Grand Total:</b>									<b>1.09e+017</b>	<b>557,777,368,824</b>	<b>323,098,955,720</b>