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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 11/02/2022

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 05/05/2022 Bond Future			11.16095	77.88257	11.14263	77.97966			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.37258	78.92572	11.35344	79.02436			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.55974	76.35159	11.53968	76.45240			0.00	0	
ES33 On 02/02/2023 Bond Future			11.77167	77.49428	11.75070	77.59680			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 05/05/2022 Bond Future			11.58309	76.53500	11.56970	76.61805			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.77482	77.56068	11.76085	77.64504			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			11.94574	74.48920	11.93109	74.57554			0.00	0	
ES42 On 02/02/2023 Bond Future			12.13099	75.60506	12.11571	75.69288			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 05/05/2022 Bond Future			158.48947	158.48947	158.54050	158.54050			0.00	0	5,41
I2025 On 04/08/2022 Bond Future			158.99530	158.99530	159.04709	159.04709			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			161.42726	161.42726	161.48118	161.48118			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 Interest
I2025	On	02/02/2023	Bond Future			162.18696	162.18696	162.24173	162.24173			0.00	0	
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,56</b>
<b>Total For I2025</b>												<b>0.00</b>	<b>0</b>	<b>6,56</b>
I2029	On	05/05/2022	Bond Future			115.90501	115.90501	116.27171	116.27171			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			117.45711	117.45711	117.82908	117.82908			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.02516	118.02516	118.40349	118.40349			0.00	0	
I2029	On	02/02/2023	Bond Future			119.78925	119.78925	120.17349	120.17349			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,56</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>4,56</b>
I2033	On	05/05/2022	Bond Future			113.44223	113.44223	113.53652	113.53652			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			114.96121	114.96121	115.05715	115.05715			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.40911	115.40911	115.50718	115.50718			0.00	0	
I2033	On	02/02/2023	Bond Future			117.13404	117.13404	117.23381	117.23381			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,33</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,33</b>
I2038	On	05/05/2022	Bond Future			130.88838	130.88838	131.12337	131.12337			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.82260	130.82260	131.06064	131.06064			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.82433	132.82433	133.06713	133.06713			0.00	0	
I2038	On	02/02/2023	Bond Future			132.95009	132.95009	133.19648	133.19648			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,84</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>6,84</b>
I2046	On	05/05/2022	Bond Future			119.36911	119.36911	119.14787	119.14787			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.96773	120.96773	120.74369	120.74369			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.88844	120.88844	120.66155	120.66155			0.00	0	
I2046	On	02/02/2023	Bond Future			122.69560	122.69560	122.46586	122.46586			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,97</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>16,97</b>
I2050	On	05/05/2022	Bond Future			123.49919	123.49919	124.06809	124.06809			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.13214	123.13214	123.70863	123.70863			0.00	0	1,16
I2050	On	03/11/2022	Bond Future			125.01626	125.01626	125.60233	125.60233			0.00	0	
I2050	On	02/02/2023	Bond Future			124.81737	124.81737	125.41217	125.41217			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,76</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>9,76</b>
R186	On	05/05/2022	Bond Future			7.91817	113.84168	7.89367	113.94060		5.22	463,335,637.60	4,070	72,31
R186	On	04/08/2022	Bond Future			8.11014	110.05122	8.08375	110.15177		5.29	0.00	0	
R186	On	03/11/2022	Bond Future			8.25178	111.71283	8.22315	111.81587		5.02	0.00	0	
R186	On	02/02/2023	Bond Future			8.43257	108.06868	8.40159	108.17344		5.12	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 Intert
<b>Total R186 Future</b>												<b>463,335,637.60</b>	<b>4,070</b>	<b>72,36</b>
R186	On	05/05/2022	Bond Future	6.73	Call			43.37000	0.04337	38,250	4.92	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			4,872.34000	4.87234	4,966,140	4.92	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			259.29000	0.25929	237,900	4.91	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			2,773.59000	2.77359	2,851,120	4.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			454.99000	0.45499	423,170	5.00	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			521.87000	0.52187	544,450	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			471.33000	0.47133	491,920	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,101.76000	1.10176	1,046,530	5.18	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,157.00000	1.15700	1,200,690	5.18	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,707.56000	1.70756	1,638,420	5.28	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			718.08000	0.71808	747,860	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,148.09000	2.14809	2,071,750	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			73.31000	0.07331	76,570	5.90	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			2,177.17000	2.17717	2,100,420	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			511.31000	0.51131	533,480	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,206.58000	2.20658	2,129,430	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			501.10000	0.50110	522,870	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,295.57000	2.29557	2,217,240	5.38	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,142.05000	2.14205	2,209,150	5.00	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,218.40000	3.21840	3,131,000	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			254.50000	0.25450	266,020	5.55	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			4,256.70000	4.25670	4,163,650	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			129.64000	0.12964	135,510	5.75	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			5,119.51000	5.11951	5,023,850	5.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,681.78000	1.68178	1,624,970	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,505.63000	1.50563	1,549,370	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,416.17000	6.41617	6,322,050	6.18	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			182.53000	0.18253	188,960	6.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			180.69000	0.18069	168,160	4.54	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,572.55000	4.57255	4,660,570	4.54	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,346.31000	1.34631	1,296,190	5.15	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,819.41000	1.81941	1,869,840	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,702.79000	1.70279	1,645,590	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,488.60000	1.48860	1,531,950	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,723.62000	1.72362	1,666,040	5.25	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,471.40000	1.47140	1,514,370	5.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,436.82000	1.43682	1,474,860	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,592.97000	2.59297	2,527,680	5.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	03/11/2022	Bond Future	8.55	Put		1,423.90000	1.42390	1,461,650	5.16	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,547.84000	2.54784	2,483,110	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,449.85000	1.44985	1,488,160	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,570.36000	2.57036	2,505,360	5.15	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,042.22000	2.04222	1,988,050	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,284.81000	2.28481	2,335,400	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,059.57000	2.05957	2,005,130	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,268.23000	2.26823	2,318,550	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,024.53000	2.02453	1,970,620	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,301.06000	2.30106	2,351,910	5.06	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>463,335,637.60</b>	<b>4,070</b>	<b>97,10</b>
R197	On	05/05/2022	Bond Future			326.14849	326.14849	326.28892	326.28892		0.00	0	75
R197	On	04/08/2022	Bond Future			322.11313	322.11313	322.25515	322.25515		0.00	0	
R197	On	03/11/2022	Bond Future			327.04340	327.04340	327.19028	327.19028		0.00	0	
R197	On	02/02/2023	Bond Future			323.34089	323.34089	323.48877	323.48877		0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
R202	On	05/05/2022	Bond Future			250.16596	250.16596	250.13097	250.13097		0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.05281	249.05281	249.01740	249.01740		0.00	0	5
R202	On	03/11/2022	Bond Future			252.86293	252.86293	252.82906	252.82906		0.00	0	
R202	On	02/02/2023	Bond Future			252.07890	252.07890	252.04401	252.04401		0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>6,45</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>6,45</b>
R2023	On	05/05/2022	Bond Future			5.49327	103.24085	5.42977	103.29119	0.97	10,943,530.10	106	14,71
R2023	On	04/08/2022	Bond Future			5.63120	104.57347	5.53669	104.62526	0.68	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.10240	102.27373	4.93167	102.32652	0.35	0.00	0	
<b>Total R2023 Future</b>											<b>10,943,530.10</b>	<b>106</b>	<b>17,13</b>
R2023	On	05/05/2022	Bond Future	6.29	Call		709.76000	0.70976	664,870	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		31.26000	0.03126	36,710	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		716.91000	0.71691	671,900	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		30.56000	0.03056	35,890	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		724.06000	0.72406	678,950	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		29.87000	0.02987	35,100	1.14	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		381.90000	0.38190	345,890	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		101.18000	0.10118	116,960	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		373.54000	0.37354	337,870	0.73	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		103.73000	0.10373	119,850	0.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			377.84000	0.37784	342,010	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			102.57000	0.10257	118,530	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			25.20000	0.02520	32,970	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			437.27000	0.43727	392,170	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			24.98000	0.02498	32,670	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			431.78000	0.43178	386,860	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			25.62000	0.02562	33,490	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			434.42000	0.43442	389,400	0.43	0.00	0	
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>												<b>10,943,530.10</b>	<b>106</b>	<b>17,13</b>
R2030	On	05/05/2022	Bond Future			9.35761	94.81410	9.35449	94.83020		8.57	298,474,786.80	3,148	74,18
R2030	On	04/08/2022	Bond Future			9.55209	92.05470	9.54876	92.07129		8.59	319,245,699.60	3,468	26,50
R2030	On	03/11/2022	Bond Future			9.70343	93.44556	9.69978	93.46318		8.13	0.00	0	
R2030	On	02/02/2023	Bond Future			9.88242	90.81742	9.87853	90.83555		8.30	0.00	0	
<b>Total R2030 Future</b>												<b>617,720,486.40</b>	<b>6,616</b>	<b>100,70</b>
R2030	On	05/05/2022	Bond Future	8.47	Call			171.03000	0.17103	165,620	7.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			6,607.23000	6.60723	6,620,760	7.96	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			60.79000	0.06079	58,220	7.96	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	7.73	Put			8,901.57000	8.90157	8,916,870	8.09	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			13.80000	0.01380	13,000	8.09	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Call			3,536.11000	3.53611	3,516,340	8.97	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			58.56000	0.05856	57,100	10.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,260.21000	8.26021	8,242,650	10.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			319.70000	0.31970	316,300	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,604.07000	4.60407	4,584,570	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			4,882.25000	4.88225	4,892,940	7.85	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			1,526.47000	1.52647	1,509,160	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			325.94000	0.32594	322,520	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			4,561.71000	4.56171	4,542,190	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			332.29000	0.33229	328,850	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,519.43000	4.51943	4,499,890	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			526.56000	0.52656	522,890	8.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Call			472.04000	0.47204	461,840	8.06	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.65	Put			922.26000	0.92226	919,120	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,431.53000	2.43153	2,412,290	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,009.76000	1.00976	1,006,820	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.60	Call			2,265.87000	2.26587	2,246,830	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,549.64000	1.54964	1,548,430	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.15	Put			2,109.75000	2.10975	2,110,750	8.33	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	9.15	Call			1,046.71000	1.04671	1,031,610	8.33		0.00	0	7,50
R2030 On 05/05/2022 Bond Future	8.89	Put			3,017.12000	3.01712	3,021,810	8.12		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			579.99000	0.57999	568,580	8.12		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.81	Put			3,337.10000	3.33710	3,343,000	8.06		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			3,604.75000	3.60475	3,610,580	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			1,077.36000	1.07736	1,066,600	8.16		0.00	0	80
R2030 On 04/08/2022 Bond Future	10.95	Put			406.70000	0.40670	405,090	9.79		0.00	0	80
R2030 On 04/08/2022 Bond Future	10.95	Call			7,060.96000	7.06096	7,042,760	9.79		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,128.70000	2.12870	2,130,580	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			2,184.67000	2.18467	2,169,960	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Put			6,783.38000	6.78338	6,795,160	8.08		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			287.49000	0.28749	282,680	8.08		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.55	Put			2,152.80000	2.15280	2,154,730	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			2,158.98000	2.15898	2,144,320	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,176.83000	2.17683	2,178,830	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			2,133.19000	2.13319	2,118,600	8.47		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			3,632.24000	3.63224	3,616,530	8.34		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,787.41000	1.78741	1,789,230	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,693.57000	3.69357	3,677,770	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			1,803.85000	1.80385	1,805,720	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			3,663.00000	3.66300	3,647,250	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,820.13000	1.82013	1,822,040	8.34		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			6,123.25000	6.12325	6,133,910	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			964.82000	0.96482	957,350	7.67		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Put			3,126.76000	3.12676	3,131,790	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			2,759.75000	2.75975	2,746,650	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,463.73000	3.46373	3,469,470	8.11		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.66	Call			2,437.76000	2.43776	2,425,370	8.11		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,816.16000	2.81616	2,820,530	8.27		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.94	Call			3,102.14000	3.10214	3,088,380	8.27		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,670.78000	2.67078	2,674,830	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			3,281.04000	3.28104	3,266,960	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			4,758.03000	4.75803	4,766,410	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			1,524.15000	1.52415	1,514,400	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,691.07000	2.69107	2,695,160	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			3,255.09000	3.25509	3,241,050	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,711.48000	2.71148	2,715,610	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			3,229.24000	3.22924	3,215,240	8.29		0.00	0	
<b>Total R2030 Option</b>										<b>0.00</b>	<b>0</b>	<b>29,42</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 R2030</b>									<b>617,720,486.40</b>	<b>6,616</b>	<b>130,12</b>
R2032 On 05/05/2022 Bond Future			9.77229	91.37001	9.76912	91.38855		9.95	4,568,500.50	50	132,38
R2032 On 04/08/2022 Bond Future			9.94982	92.57146	9.94646	92.59056		9.54	0.00	0	
R2032 On 03/11/2022 Bond Future			10.09872	89.81671	10.09508	89.83686		9.44	0.00	0	
R2032 On 02/02/2023 Bond Future			10.26784	91.14051	10.26399	91.16122		9.22	0.00	0	
<b>Total R2032 Future</b>									<b>4,568,500.50</b>	<b>50</b>	<b>132,38</b>
R2032 On 05/05/2022 Bond Future	10.29	Call			3,642.78000	3.64278	3,620,330	10.27	0.00	0	98
R2032 On 05/05/2022 Bond Future	10.18	Put			816.42000	0.81642	812,710	10.14	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			3,178.89000	3.17889	3,156,640	10.14	0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,276.10000	2.27610	2,277,650	9.43	0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			1,160.38000	1.16038	1,143,390	9.43	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			6,907.00000	6.90700	6,885,600	11.39	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			115.66000	0.11566	113,370	11.65	0.00	0	78
R2032 On 05/05/2022 Bond Future	11.18	Call			7,893.35000	7.89335	7,872,520	11.65	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			155.53000	0.15553	152,840	11.47	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			7,202.49000	7.20249	7,181,260	11.47	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			661.81000	0.66181	657,900	10.27	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			158.87000	0.15887	156,150	11.46	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			7,153.31000	7.15331	7,132,050	11.46	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			162.22000	0.16222	159,470	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Call			7,104.09000	7.10409	7,082,800	11.45	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			175.86000	0.17586	173,000	11.39	0.00	0	98
R2032 On 04/08/2022 Bond Future	11.89	Put			258.76000	0.25876	257,110	11.95	0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Call			10,456.48000	10.45648	10,435,730	11.95	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			359.33000	0.35933	357,520	11.55	0.00	0	80
R2032 On 04/08/2022 Bond Future	11.60	Call			9,137.80000	9.13780	9,116,890	11.55	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,773.49000	1.77349	1,774,090	9.73	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			3,310.57000	3.31057	3,292,070	9.73	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,794.43000	1.79443	1,795,080	9.72	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			3,275.94000	3.27594	3,257,490	9.72	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			1,815.82000	1.81582	1,816,530	9.71	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			3,241.71000	3.24171	3,223,320	9.71	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			3,103.07000	3.10307	3,107,330	9.31	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,803.55000	1.80355	1,788,710	9.31	0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			6,227.42000	6.22742	6,239,750	8.50	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			442.45000	0.44245	435,680	8.50	0.00	0	80
R2032 On 03/11/2022 Bond Future	10.16	Call			3,045.83000	3.04583	3,029,670	9.38	0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			1,661.58000	1.66158	1,663,040	9.78	0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			4,717.13000	4.71713	4,698,440	9.78	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/11/2022	Bond Future	9.31	Call		1,037.26000	1.03726	1,027,810	8.65	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.56	Put		1,828.65000	1.82865	1,830,530	9.68	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.56	Call		4,353.56000	4.35356	4,335,290	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		1,955.36000	1.95536	1,957,560	9.61	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.49	Call		4,106.24000	4.10624	4,088,290	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		2,687.45000	2.68745	2,691,440	9.38	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.11	Put		2,816.02000	2.81602	2,820,320	9.35	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.11	Call		2,898.56000	2.89856	2,882,710	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Put		5,317.65000	5.31765	5,327,910	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		1,123.18000	1.12318	1,113,290	8.70	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.31	Put		5,526.40000	5.52640	5,537,100	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,542.53000	3.54253	3,548,550	9.02	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.16	Call		2,980.67000	2.98067	2,965,980	9.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put		6,512.99000	6.51299	6,524,740	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,177.74000	1.17774	1,168,780	8.52	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.40	Put		2,930.68000	2.93068	2,935,360	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		3,658.48000	3.65848	3,642,450	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		2,954.31000	2.95431	2,959,050	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,628.87000	3.62887	3,612,900	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		2,978.46000	2.97846	2,983,250	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		3,599.74000	3.59974	3,583,820	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,701.34000	2.70134	2,705,520	9.22	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		3,959.22000	3.95922	3,942,690	9.22	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>9,95</b>
<b>Total For R2032</b>											<b>4,568,500.50</b>	<b>50</b>	<b>142,37</b>
R2035	On	05/05/2022	Bond Future			10.20836	92.27406	10.18958	92.39783	11.26	14,763,849.60	160	70,37
R2035	On	04/08/2022	Bond Future			10.38657	93.44731	10.36697	93.57303	10.82	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.52995	90.39206	10.50947	90.52046	10.76	0.00	0	
R2035	On	02/02/2023	Bond Future			10.69106	91.76237	10.66972	91.89285	10.45	0.00	0	
<b>Total R2035 Future</b>											<b>14,763,849.60</b>	<b>160</b>	<b>118,87</b>
R2035	On	05/05/2022	Bond Future	10.72	Call		4,203.20000	4.20320	4,100,340	11.93	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		797.82000	0.79782	818,730	11.93	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		4,695.41000	4.69541	4,588,970	12.11	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		668.50000	0.66850	685,830	12.11	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		8,979.63000	8.97963	8,858,810	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		13.37000	0.01337	13,480	14.28	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Put		144.82000	0.14482	147,770	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		9,033.62000	9.03362	8,912,730	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		141.88000	0.14188	144,760	13.45	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 05/05/2022 Bond Future	11.65	Call			9,087.66000	9.08766	8,966,700	13.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			139.05000	0.13905	141,860	13.46		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			14,318.77000	14.31877	14,195,110	14.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			3,337.85000	3.33785	3,258,250	10.85		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			2,299.66000	2.29966	2,345,780	10.85		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			4,109.13000	4.10913	4,021,230	11.04		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			1,820.49000	1.82049	1,858,310	11.04		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			668.96000	0.66896	639,390	9.58		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			6,278.63000	6.27863	6,374,780	9.58		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,262.62000	1.26262	1,217,270	10.05		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			4,738.47000	4.73847	4,818,840	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			10,994.04000	10.99404	10,875,380	13.22		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			352.03000	0.35203	359,090	13.22		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			3,753.45000	3.75345	3,669,160	10.95		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,024.39000	2.02439	2,065,820	10.95		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			4,068.88000	4.06888	3,981,370	11.03		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,842.17000	1.84217	1,880,380	11.03		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			4,149.29000	4.14929	4,061,000	11.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,798.79000	1.79879	1,836,220	11.05		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			5,863.12000	5.86312	5,761,920	11.59		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,147.93000	1.14793	1,172,450	11.59		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.57	Put			3,078.91000	3.07891	3,132,700	10.62		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			5,000.59000	5.00059	4,910,890	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,055.77000	2.05577	2,094,470	10.96		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.14	Put			1,780.94000	1.78094	1,815,020	11.13		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			5,658.48000	5.65848	5,563,870	11.14		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,763.87000	1.76387	1,797,660	11.14		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			1,357.28000	1.35728	1,314,760	9.80		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			5,837.09000	5.83709	5,922,970	9.80		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			3,457.64000	3.45764	3,383,030	10.62		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			5,574.59000	5.57459	5,480,570	11.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,797.89000	1.79789	1,832,270	11.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			5,616.62000	5.61662	5,522,300	11.13		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			3,737.97000	3.73797	3,665,470	10.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,797.50000	3.79750	3,855,480	10.39		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			4,395.07000	4.39507	4,315,920	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,241.20000	3.24120	3,292,530	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			4,463.34000	4.46334	4,383,550	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,189.43000	3.18943	3,240,120	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			5,104.76000	5.10476	5,019,390	10.68		0.00	0	

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 02/02/2023 Bond Future	11.06	Put			2,760.98000	2.76098	2,806,090	10.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			1,529.76000	1.52976	1,488,090	9.74		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			7,020.96000	7.02096	7,109,770	9.74		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			4,428.97000	4.42897	4,349,500	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,215.05000	3.21505	3,266,060	10.53		0.00	0	
<b>Total R2035 Option</b>										<b>0.00</b>	<b>0</b>	<b>8,55</b>
<b>Total For R2035</b>										<b>14,763,849.60</b>	<b>160</b>	<b>127,46</b>
R2037 On 05/05/2022 Bond Future			10.36324	88.37913	10.34440	88.50546		11.95		16,350,139.05	185	84,90
R2037 On 04/08/2022 Bond Future			10.53428	85.28481	10.51466	85.41302		12.09		0.00	0	49,47
R2037 On 03/11/2022 Bond Future			10.67076	86.57410	10.65030	86.70504		11.47		0.00	0	
R2037 On 02/02/2023 Bond Future			10.82608	83.59470	10.80480	83.72774		11.74		0.00	0	
<b>Total R2037 Future</b>										<b>16,350,139.05</b>	<b>185</b>	<b>134,32</b>
R2037 On 05/05/2022 Bond Future	11.84	Call			9,362.36000	9.36236	9,238,620	14.18		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			128.96000	0.12896	131,610	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			9,308.22000	9.30822	9,184,540	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			131.63000	0.13163	134,360	14.16		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			9,254.07000	9.25407	9,130,470	14.16		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			126.34000	0.12634	128,930	14.18		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,761.23000	1.76123	1,798,300	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Call			4,290.99000	4.29099	4,199,850	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			526.07000	0.52607	537,220	13.95		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	11.95	Call			9,202.96000	9.20296	9,085,900	13.95		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			4,302.77000	4.30277	4,378,980	11.22		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,525.67000	1.52567	1,473,670	11.22		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			965.34000	0.96534	986,310	13.03		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			6,597.95000	6.59795	6,490,710	13.03		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,231.65000	1.23165	1,258,320	12.67		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			5,607.88000	5.60788	5,506,340	12.67		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.90	Put			1,782.80000	1.78280	1,820,260	12.25		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			4,249.94000	4.24994	4,159,190	12.25		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			1,804.37000	1.80437	1,842,220	12.24		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			4,208.82000	4.20882	4,118,460	12.24		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			5,934.99000	5.93499	5,837,750	12.09		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			1,815.37000	1.81537	1,849,350	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			5,891.95000	5.89195	5,794,990	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			1,831.76000	1.83176	1,866,030	12.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			5,848.73000	5.84873	5,752,060	12.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,798.87000	1.79887	1,832,570	12.09		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,168.99000	3.16899	3,219,540	11.77		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037 On 02/02/2023 Bond Future	11.04	Call			4,622.37000	4.62237	4,539,880	11.77	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,195.08000	3.19508	3,245,950	11.76	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			4,587.42000	4.58742	4,505,250	11.76	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,143.41000	3.14341	3,193,630	11.78	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			4,657.76000	4.65776	4,574,940	11.78	0.00	0	
<b>Total R2037 Option</b>									<b>0.00</b>	<b>0</b>	<b>2,25</b>
<b>Total For R2037</b>									<b>16,350,139.05</b>	<b>185</b>	<b>136,57</b>
R2040 On 05/05/2022 Bond Future			10.48876	90.55678	10.47504	90.65617		12.59	87,025,065.58	961	62,25
R2040 On 04/08/2022 Bond Future			10.65465	87.24073	10.64036	87.34165		12.75	0.00	0	39,55
R2040 On 03/11/2022 Bond Future			10.78718	88.55988	10.77227	88.66307		12.10	0.00	0	
R2040 On 02/02/2023 Bond Future			10.93749	85.35948	10.92198	85.46439		12.41	0.00	0	
<b>Total R2040 Future</b>									<b>87,025,065.58</b>	<b>961</b>	<b>101,75</b>
R2040 On 05/05/2022 Bond Future	10.57	Call			2,550.84000	2.55084	2,482,380	12.68	0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			5,388.78000	5.38878	5,464,320	11.29	0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			434.23000	0.43423	410,380	11.29	0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.92	Call			9,737.63000	9.73763	9,639,430	14.99	0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			163.03000	0.16303	164,260	14.97	0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			9,680.36000	9.68036	9,582,200	14.97	0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			166.34000	0.16634	167,620	14.96	0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			9,623.06000	9.62306	9,524,950	14.96	0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			1,866.47000	1.86647	1,897,400	12.68	0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			10.70000	0.01070	10,600	15.78	0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			15,921.84000	15.92184	15,822,350	15.78	0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			159.77000	0.15977	160,960	14.99	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			4,677.58000	4.67758	4,603,340	13.09	0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			1,922.33000	1.92233	1,949,010	13.09	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,722.76000	4.72276	4,648,210	13.11	0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			1,900.32000	1.90032	1,926,690	13.11	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			10,752.59000	10.75259	10,657,730	15.21	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			1,944.36000	1.94436	1,971,340	13.08	0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			499.06000	0.49906	505,120	15.21	0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Call			574.92000	0.57492	553,600	11.14	0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			7,634.86000	7.63486	7,714,460	11.14	0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			3,268.93000	3.26893	3,206,050	12.69	0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			2,848.93000	2.84893	2,886,970	12.69	0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,632.33000	4.63233	4,558,390	13.08	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			6,198.08000	6.19808	6,120,200	12.54	0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			1,950.20000	1.95020	1,975,510	12.54	0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			6,107.20000	6.10720	6,029,780	12.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	03/11/2022	Bond Future	11.39	Put		1,987.53000	1.98753	2,013,300	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		6,152.59000	6.15259	6,074,940	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		1,968.78000	1.96878	1,994,320	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,581.39000	3.58139	3,620,670	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,877.18000	4.87718	4,811,290	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,552.60000	3.55260	3,591,620	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,802.64000	4.80264	4,737,260	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,610.39000	3.61039	3,649,920	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,839.85000	4.83985	4,774,220	12.50	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>4,98</b>
<b>Total For R2040</b>											<b>87,025,065.58</b>	<b>961</b>	<b>106,78</b>
R2044	On	05/05/2022	Bond Future			10.53622	87.23329	10.52759	87.29731	13.31	0.00	0	52,88
R2044	On	04/08/2022	Bond Future			10.69342	83.99877	10.68443	84.06382	13.50	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			10.81886	85.26891	10.80945	85.33568	12.81	0.00	0	
R2044	On	02/02/2023	Bond Future			10.96071	82.14522	10.95092	82.21316	13.16	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>74,55</b>
R2044	On	05/05/2022	Bond Future	11.91	Call		9,486.89000	9.48689	9,422,120	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		167.51000	0.16751	166,760	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		9,544.49000	9.54449	9,479,710	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		164.03000	0.16403	163,270	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		9,602.07000	9.60207	9,537,280	15.43	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		160.62000	0.16062	159,850	15.43	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,855.89000	4.85589	4,804,480	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,933.86000	1.93386	1,947,500	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,764.07000	4.76407	4,713,010	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,978.78000	1.97878	1,992,770	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,809.91000	4.80991	4,758,680	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,956.20000	1.95620	1,970,020	13.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,084.94000	2.08494	2,099,550	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		6,155.15000	6.15515	6,102,840	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,065.14000	2.06514	2,079,600	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		6,064.14000	6.06414	6,012,130	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,104.92000	2.10492	2,119,680	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		6,109.60000	6.10960	6,057,440	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,987.02000	4.98702	4,942,010	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,623.46000	3.62346	3,646,390	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		5,025.38000	5.02538	4,980,200	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,594.31000	3.59431	3,617,070	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		4,949.10000	4.94910	4,904,250	13.28	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.14	Put			3,653.14000	3.65314	3,676,230	13.28		0.00	0	
<b>Total R2044 Option</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>74,53</b>
R2048 On 05/05/2022 Bond Future			10.46338	86.46467	10.45469	86.53171		13.80		1,124,040.71	13	191,73
R2048 On 04/08/2022 Bond Future			10.61246	87.56338	10.60340	87.63157		13.30		0.00	0	6,03
R2048 On 03/11/2022 Bond Future			10.73214	84.48198	10.72266	84.55195		13.29		0.00	0	
R2048 On 02/02/2023 Bond Future			10.86493	85.76348	10.85507	85.83469		12.95		0.00	0	
<b>Total R2048 Future</b>										<b>1,124,040.71</b>	<b>13</b>	<b>197,73</b>
R2048 On 05/05/2022 Bond Future	11.79	Call			9,509.89000	9.50989	9,442,170	16.05		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			193.18000	0.19318	192,500	16.05		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			9,568.76000	9.56876	9,501,020	16.06		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			189.14000	0.18914	188,440	16.06		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			9,627.63000	9.62763	9,559,880	16.08		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			185.18000	0.18518	184,470	16.08		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			594.28000	0.59428	578,100	11.48		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	9.70	Put			7,904.22000	7.90422	7,956,230	11.48		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			2,416.85000	2.41685	2,378,270	12.84		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	10.40	Put			3,973.16000	3.97316	4,002,770	12.84		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			4,793.71000	4.79371	4,740,710	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,038.40000	2.03840	2,053,590	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,840.21000	4.84021	4,787,010	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,013.89000	2.01389	2,028,880	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,886.65000	4.88665	4,833,250	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			1,989.42000	1.98942	2,004,210	13.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,212.84000	2.21284	2,228,370	13.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			6,342.22000	6.34222	6,287,620	13.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,192.88000	2.19288	2,208,250	13.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			6,389.69000	6.38969	6,334,940	14.00		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,172.85000	2.17285	2,188,070	14.00		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			6,294.58000	6.29458	6,240,140	13.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			5,129.94000	5.12994	5,082,790	13.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,671.60000	3.67160	3,695,660	13.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			5,169.95000	5.16995	5,122,630	13.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,641.59000	3.64159	3,665,480	13.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			5,209.74000	5.20974	5,162,240	13.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,611.48000	3.61148	3,635,190	13.02		0.00	0	
<b>Total R2048 Option</b>										<b>0.00</b>	<b>0</b>	<b>4,80</b>
<b>Total For R2048</b>										<b>1,124,040.71</b>	<b>13</b>	<b>202,53</b>
R209 On 05/05/2022 Bond Future			10.15958	71.90269	10.14067	72.01271		12.59		0.00	0	21,90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R209	On	04/08/2022			10.31100	72.84815	10.29137	72.95987		12.14	0.00	0	1,50
R209	On	03/11/2022			10.43833	70.80211	10.41791	70.91611		12.04	0.00	0	40
R209	On	02/02/2023			10.58014	71.84561	10.55896	71.96144		11.74	0.00	0	
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>23,85</b>
R209	On	05/05/2022	9.75	Call			734.47000	0.73447	694,250	11.73	0.00	0	8,50
R209	On	05/05/2022	9.75	Put			3,061.54000	3.06154	3,131,340	11.73	0.00	0	
R209	On	05/05/2022	10.25	Call			2,062.10000	2.06210	1,989,710	12.59	0.00	0	
R209	On	05/05/2022	10.25	Put			1,429.25000	1.42925	1,466,880	12.59	0.00	0	11,00
R209	On	05/05/2022	10.75	Call			4,011.21000	4.01121	3,916,970	13.39	0.00	0	
R209	On	05/05/2022	11.44	Put			155.92000	0.15592	159,460	14.71	0.00	0	
R209	On	05/05/2022	11.45	Call			7,240.20000	7.24020	7,133,640	14.73	0.00	0	
R209	On	05/05/2022	11.45	Put			152.72000	0.15272	156,180	14.73	0.00	0	
R209	On	05/05/2022	10.75	Put			582.30000	0.58230	598,080	13.39	0.00	0	1,00
R209	On	05/05/2022	12.00	Call			9,815.55000	9.81555	9,706,340	15.55	0.00	0	
R209	On	05/05/2022	12.00	Put			47.86000	0.04786	48,670	15.55	0.00	0	12,00
R209	On	05/05/2022	11.43	Call			7,146.06000	7.14606	7,039,670	14.70	0.00	0	
R209	On	05/05/2022	11.43	Put			159.17000	0.15917	162,800	14.70	0.00	0	
R209	On	05/05/2022	11.44	Call			7,193.13000	7.19313	7,086,650	14.71	0.00	0	
R209	On	04/08/2022	10.57	Call			3,295.69000	3.29569	3,220,360	12.22	0.00	0	
R209	On	04/08/2022	10.57	Put			1,732.80000	1.73280	1,769,190	12.22	0.00	0	
R209	On	04/08/2022	10.58	Call			3,329.98000	3.32998	3,254,270	12.23	0.00	0	
R209	On	04/08/2022	10.58	Put			1,711.90000	1.71190	1,747,910	12.23	0.00	0	
R209	On	04/08/2022	10.59	Call			3,364.60000	3.36460	3,288,520	12.24	0.00	0	
R209	On	04/08/2022	10.59	Put			1,691.40000	1.69140	1,727,040	12.24	0.00	0	
R209	On	03/11/2022	11.03	Put			1,612.27000	1.61227	1,642,770	12.64	0.00	0	
R209	On	03/11/2022	9.50	Call			829.56000	0.82956	800,210	10.85	0.00	0	1,00
R209	On	03/11/2022	9.50	Put			6,230.47000	6.23047	6,315,120	10.85	0.00	0	
R209	On	03/11/2022	10.50	Call			3,131.32000	3.13132	3,064,050	12.04	0.00	0	
R209	On	03/11/2022	10.50	Put			2,674.60000	2.67460	2,721,330	12.04	0.00	0	1,00
R209	On	03/11/2022	11.50	Put			1,041.59000	1.04159	1,061,760	13.35	0.00	0	1,00
R209	On	03/11/2022	11.01	Call			4,846.03000	4.84603	4,763,060	12.61	0.00	0	
R209	On	03/11/2022	11.01	Put			1,642.57000	1.64257	1,673,600	12.61	0.00	0	
R209	On	03/11/2022	11.02	Call			4,883.15000	4.88315	4,799,910	12.62	0.00	0	
R209	On	03/11/2022	11.02	Put			1,627.36000	1.62736	1,658,120	12.62	0.00	0	
R209	On	03/11/2022	11.03	Call			4,920.34000	4.92034	4,836,840	12.64	0.00	0	
R209	On	03/11/2022	11.50	Call			6,743.25000	6.74325	6,649,420	13.35	0.00	0	
R209	On	02/02/2023	10.80	Call			4,003.20000	4.00320	3,931,150	11.78	0.00	0	
R209	On	02/02/2023	10.80	Put			2,700.63000	2.70063	2,744,410	11.78	0.00	0	
R209	On	02/02/2023	10.78	Call			3,941.99000	3.94199	3,870,520	11.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	02/02/2023	Bond Future	10.78	Put		2,746.21000	2.74621	2,790,570	11.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,972.55000	3.97255	3,900,790	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,723.34000	2.72334	2,767,410	11.77	0.00	0	
<b>Total R209 Option</b>											<b>0.00</b>	<b>0</b>	<b>35,62</b>
<b>Total For R209</b>											<b>0.00</b>	<b>0</b>	<b>59,47</b>
R210	On	05/05/2022	Bond Future			215.47348	215.47348	215.44766	215.44766		0.00	0	1,03
R210	On	04/08/2022	Bond Future			218.35899	218.35899	218.33344	218.33344		0.00	0	26
R210	On	03/11/2022	Bond Future			218.77334	218.77334	218.74865	218.74865		0.00	0	
R210	On	02/02/2023	Bond Future			222.04365	222.04365	222.01915	222.01915		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,30</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,30</b>
R213	On	05/05/2022	Bond Future			9.61324	86.03730	9.61004	86.05414	9.66	2,667,156.30	31	24,22
R213	On	04/08/2022	Bond Future			9.79756	87.13326	9.79416	87.15061	9.21	0.00	0	
R213	On	03/11/2022	Bond Future			9.94379	84.92738	9.94010	84.94571	9.11	0.00	0	
R213	On	02/02/2023	Bond Future			10.11120	86.21255	10.10730	86.23135	8.93	0.00	0	
<b>Total R213 Future</b>											<b>2,667,156.30</b>	<b>31</b>	<b>24,22</b>
R213	On	05/05/2022	Bond Future	10.63	Call		5,402.65000	5.40265	5,382,650	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		244.98000	0.24498	241,820	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,446.52000	5.44652	5,426,540	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		240.31000	0.24031	237,170	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,490.50000	5.49050	5,470,540	10.82	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		235.80000	0.23580	232,680	10.82	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,472.31000	2.47231	2,456,500	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		1,934.18000	1.93418	1,935,720	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,415.98000	2.41598	2,400,300	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		1,979.20000	1.97920	1,980,870	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,444.06000	2.44406	2,428,320	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		1,956.58000	1.95658	1,958,190	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		4,886.51000	4.88651	4,895,710	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,370.99000	2.37099	2,357,210	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		2,870.20000	2.87020	2,874,750	9.01	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,081.05000	2.08105	2,083,700	9.23	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		3,861.45000	3.86145	3,844,960	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,759.90000	1.75990	1,761,740	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		960.47000	0.96047	951,810	8.47	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,111.38000	5.11138	5,121,050	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		1,051.87000	1.05187	1,042,740	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,727.57000	1.72757	1,729,330	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,957.42000	3.95742	3,940,810	9.41	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R213	On	03/11/2022	Bond Future	10.40	Put		1,711.74000	1.71174	1,713,460	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,728.18000	2.72818	2,713,590	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,530.24000	2.53024	2,533,980	9.10	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,310.97000	3.31097	3,295,290	9.23	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,893.43000	3.89343	3,876,900	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,743.80000	1.74380	1,745,600	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,925.24000	3.92524	3,908,670	9.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,770.23000	2.77023	2,756,790	8.80	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,241.16000	3.24116	3,246,520	8.80	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		3,274.16000	3.27416	3,259,730	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,780.75000	2.78075	2,785,120	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,326.75000	3.32675	3,312,230	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,737.68000	2.73768	2,741,960	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,652.20000	3.65220	3,637,130	8.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,492.14000	2.49214	2,495,870	8.99	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		1,120.13000	1.12013	1,111,790	8.27	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		5,852.22000	5.85222	5,862,680	8.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,300.24000	3.30024	3,285,760	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,758.98000	2.75898	2,763,300	8.91	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,48</b>
<b>Total For R213</b>											<b>2,667,156.30</b>	<b>31</b>	<b>27,65</b>
R214	On	05/05/2022	Bond Future			10.47047	68.87673	10.45665	68.96049	13.76	0.00	0	16,58
R214	On	04/08/2022	Bond Future			10.62172	69.75195	10.60737	69.83698	13.28	0.00	0	1,33
R214	On	03/11/2022	Bond Future			10.74341	67.53477	10.72847	67.62173	13.25	0.00	0	
R214	On	02/02/2023	Bond Future			10.87829	68.55911	10.86280	68.64750	12.93	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>17,88</b>
R214	On	05/05/2022	Bond Future	11.73	Call		7,270.90000	7.27090	7,188,920	16.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		181.98000	0.18198	183,760	16.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,318.23000	7.31823	7,236,200	16.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		178.34000	0.17834	180,070	16.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,365.52000	7.36552	7,283,430	16.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		174.73000	0.17473	176,400	16.11	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,828.44000	3.82844	3,766,280	13.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,617.07000	1.61707	1,639,940	13.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,755.19000	3.75519	3,693,540	13.54	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,656.58000	1.65658	1,679,960	13.54	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,791.66000	3.79166	3,729,750	13.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,636.64000	1.63664	1,659,760	13.55	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,706.14000	1.70614	1,727,740	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
R214	On	03/11/2022	Bond Future	11.36	Call			5,218.32000	5.21832	5,152,770	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,690.82000	1.69082	1,712,230	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			5,142.11000	5.14211	5,076,940	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,721.81000	1.72181	1,743,600	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			5,180.07000	5.18007	5,114,710	14.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			4,131.84000	4.13184	4,075,830	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			2,908.98000	2.90898	2,941,360	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			4,163.69000	4.16369	4,107,470	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			2,885.37000	2.88537	2,917,540	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			4,100.35000	4.10035	4,044,570	12.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			2,933.01000	2.93301	2,965,620	12.99	0.00	0	
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>17,88</b>
<b>Total for Bond</b>												<b>1,218,498,405.84</b>	<b>12,192</b>	<b>1,205,44</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For I2025</b>										<b>0.00</b>	<b>0</b>	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2033 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2033</b>										<b>0.00</b>	<b>0</b>	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2038 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2038</b>										<b>0.00</b>	<b>0</b>	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2046 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2046</b>										<b>0.00</b>	<b>0</b>	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<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>	

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 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
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>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	
GOVI On 05/05/2022 GOVI			841.38000	841.38000	842.02000	842.02000				0.00	0	98
GOVI On 04/08/2022 GOVI			852.32200	852.32200	852.97300	852.97300				0.00	0	
GOVI On 03/11/2022 GOVI			865.26700	865.26700	865.93400	865.93400				0.00	0	
GOVI On 02/02/2023 GOVI			877.99700	877.99700	878.67600	878.67600				0.00	0	
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>98</b>
GOVI On 05/05/2022 GOVI	788.23	Call			537,900.00000	53.79000	531,500,000			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			537,800.00000	53.78000	531,400,000			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			537,700.00000	53.77000	531,300,000			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	819.28	Call			336,930.00000	33.69300	330,420,000			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			337,130.00000	33.71300	330,620,000			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			337,030.00000	33.70300	330,520,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			455,040.00000	45.50400	448,370,000			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			455,240.00000	45.52400	448,570,000			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			455,140.00000	45.51400	448,470,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			278,460.00000	27.84600	271,670,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			278,360.00000	27.83600	271,570,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		278,560.00000	27.85600	271,770,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>98</b>
AL37	On	05/05/2022	Index Future			826.68600	826.68600	827.38100	827.38100		0.00	0	
AL37	On	04/08/2022	Index Future			837.43700	837.43700	838.14400	838.14400		0.00	0	
AL37	On	03/11/2022	Index Future			850.15500	850.15500	850.88000	850.88000		0.00	0	
AL37	On	02/02/2023	Index Future			862.66300	862.66300	863.40000	863.40000		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	05/05/2022	Index Future			957.86100	957.86100	958.07600	958.07600		0.00	0	
AL7T	On	04/08/2022	Index Future			970.31900	970.31900	970.53900	970.53900		0.00	0	
AL7T	On	03/11/2022	Index Future			985.05500	985.05500	985.28600	985.28600		0.00	0	
AL7T	On	02/02/2023	Index Future			999.54700	999.54700	999.78400	999.78400		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	05/05/2022	Index Future			852.80200	852.80200	853.46600	853.46600		0.00	0	13
ALBI	On	04/08/2022	Index Future			863.89300	863.89300	864.56800	864.56800		0.00	0	9
ALBI	On	03/11/2022	Index Future			877.01300	877.01300	877.70500	877.70500		0.00	0	
ALBI	On	02/02/2023	Index Future			889.91600	889.91600	890.62000	890.62000		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>22</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>22</b>
IGOV	On	05/05/2022	Index Future			315.79400	315.79400	316.09500	316.09500		0.00	0	49
IGOV	On	04/08/2022	Index Future			319.97800	319.97800	320.28400	320.28400		0.00	0	
IGOV	On	03/11/2022	Index Future			324.91300	324.91300	325.22700	325.22700		0.00	0	
IGOV	On	02/02/2023	Index Future			329.76800	329.76800	330.08700	330.08700		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>49</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>49</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>72</b>
JIBAR F	On	16/02/2022	Jibar Future			4.19500	95.80500	4.17500	95.82500		0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.28500	95.71500	4.22500	95.77500		0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.61000	95.39000	4.55000	95.45000		0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.69000	95.31000	4.60000	95.40000		0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.98500	95.01500	4.90500	95.09500		0.00	0	7
JIBAR F	On	20/07/2022	Jibar Future			5.09000	94.91000	4.96000	95.04000		0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.43000	94.57000	5.31000	94.69000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 21/12/2022 Jibar Future			5.98500	94.01500	5.85500	94.14500				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.34000	93.66000	6.22000	93.78000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.55000	93.45000	6.41500	93.58500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.76000	93.24000	6.61500	93.38500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			6.90500	93.09500	6.77000	93.23000				0.00	0	
<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>1,218,498,405.84</b>	<b>12,192</b>	<b>1,207,37</b>
ABCPI3 On 07/12/2023 Spot Bond			2.71000	317.09077	2.71000	317.01219				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	0.00000				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	0.00000				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	101.25053	9.65000	101.22432				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			10.75000	93.00978	10.75000	92.98303				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ABFN16 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 ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN1: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,00



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
ABFN35 On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN36 On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN37 On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN38 On 16/09/2022 Spot Bond					0.00000	0.00000				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>	
ABFN39 On 16/09/2024 Spot Bond					0.00000	0.00000				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>	
ABFN40 On 16/09/2026 Spot Bond					0.00000	0.00000				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>	
ABFN41 On 16/09/2029 Spot Bond					0.00000	0.00000				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>	
ABFN42 On 14/10/2022 Spot Bond					0.00000	0.00000				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>	
ABFN43 On 14/10/2024 Spot Bond					0.00000	0.00000				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>	
ABFN44 On 14/10/2026 Spot Bond					0.00000	0.00000				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>	
ABFN45 On 24/06/2025 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN48 On 24/08/2025 Spot Bond					0.00000	0.00000				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>	
ABFN49 On 30/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ABFN49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN49</b>										<b>0.00</b>	<b>0</b>	
ABFN50 On 30/03/2026 Spot Bond					0.00000	0.00000				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>	
ABFN51 On 30/03/2028 Spot Bond					0.00000	0.00000				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>	
ABFN52 On 30/03/2031 Spot Bond					0.00000	0.00000				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>	
ABFN53 On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			090,000,000,000.00	220,900,000,000	151,900,000,00	
<b>Total ABFN53 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>220,900,000,000</b>	<b>151,900,000,00</b>	
<b>Total For ABFN53</b>									<b>10,000,000,000,000.00</b>	<b>220,900,000,000</b>	<b>151,900,000,00</b>	
ABFN54 On 14/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			240,000,000,000.00	212,400,000,000	145,000,000,00	
<b>Total ABFN54 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>212,400,000,000</b>	<b>145,000,000,00</b>	
<b>Total For ABFN54</b>									<b>10,000,000,000,000.00</b>	<b>212,400,000,000</b>	<b>145,000,000,00</b>	
ABFN55 On 14/02/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			860,000,000,000.00	18,600,000,000	9,300,000,00	
<b>Total ABFN55 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>18,600,000,000</b>	<b>9,300,000,00</b>	
<b>Total For ABFN55</b>									<b>10,000,000,000,000.00</b>	<b>18,600,000,000</b>	<b>9,300,000,00</b>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	800,000,00
<b>Total ABJ03 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 Intere
<b>Total For ABJ03</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
ABK104 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	7.02000				0.00	0	365,609,20
<b>Total ABK104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>365,609,20</b>
<b>Total For ABK104</b>										<b>0.00</b>	<b>0</b>	<b>365,609,20</b>
ABK104 On 13/03/2024 Spot Bond			100.00000	33.86076	100.00000	33.77913				0.00	0	
<b>Total ABK104/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK104/I2025</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	2.77000				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			3.73000	3.73000	3.73000	3.73000				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			4.30000	4.30000	4.30000	4.30000				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			6.88500	6.88500	6.88500	6.88500				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			7.68500	7.68500	7.68500	7.68500				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			5.32500	103.52353	5.32500	103.50862				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			5.41500	105.68175	5.41500	105.66616				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			7.37500	112.46031	7.37500	112.43781				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			7.95000	114.99509	7.95000	114.97032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.85500	109.89611	5.85500	109.87859				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			7.77000	107.72633	7.77000	107.70365				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.79031	100.00000	14.75721				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABSI2 On 07/12/2023 Spot Bond			2.03000	320.79602	2.03000	320.72243				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>	
ABX01 On 10/07/2024 Spot Bond			10.56000	10.56000	10.56000	10.56000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL02</b>										<b>0.00</b>	<b>0</b>	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	768,000,000	192,000,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>768,000,000</b>	<b>192,000,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>768,000,000</b>	<b>192,000,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	1,092,000,000	273,000,00
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,092,000,000</b>	<b>273,000,00</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 AGT02</b>										0.00	1,092,000,000	273,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AGT03 SPOT</b>										0.00	0	
<b>Total For AGT03</b>										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AGT04 SPOT</b>										0.00	0	
<b>Total For AGT04</b>										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2A11 SPOT</b>										0.00	0	
<b>Total For AH2A11</b>										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2A21 SPOT</b>										0.00	0	
<b>Total For AH2A21</b>										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.98500	99.67491	7.98500	99.65337				0.00	0	
<b>Total AH2A31 SPOT</b>										0.00	0	
<b>Total For AH2A31</b>										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2B11 SPOT</b>										0.00	0	
<b>Total For AH2B11</b>										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AH2C11 SPOT</b>										0.00	0	
<b>Total For AH2C11</b>										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF2D1 SPOT</b>										0.00	0	
<b>Total For AHF2D1</b>										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total AHF2O1 SPOT</b>										0.00	0	
<b>Total For AHF2O1</b>										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	42,000,000	14,000,000
<b>Total AHF5A2 SPOT</b>										0.00	42,000,000	14,000,000
<b>Total For AHF5A2</b>										0.00	42,000,000	14,000,000
AHF5A On 21/08/2023 Spot Bond			6.57500	109.45799	6.57500	109.43875				0.00	0	
<b>Total AHF5A3 SPOT</b>										0.00	0	
<b>Total For AHF5A3</b>										0.00	0	
AHF5A On 21/08/2023 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 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	0.00000				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	0.00000				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total AHF7C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7C2</b>										<b>0.00</b>	<b>0</b>	
AHF7D On 21/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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			7.65500	108.00568	7.65500	107.98340				0.00	0	
<b>Total AIR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AIR02</b>										<b>0.00</b>	<b>0</b>	
AIR04 On 29/05/2024 Spot Bond			8.07500	104.40080	8.07500	104.37798				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			11.58000	93.87459	11.58000	93.84541				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			5.76000	186.05864	5.76000	185.99727				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	0.00000				0.00	0	100,000,00
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total APF14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF14</b>										<b>0.00</b>	<b>0</b>	
APF15 On 24/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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>	
ASN02 On 07/12/2033 Spot Bond			4.65000	250.10669	4.65000	250.03160				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			5.15000	217.35668	5.15000	217.28850				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>	
ASN15 On 31/03/2028 Spot Bond			4.60000	197.20180	4.60000	197.14285				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	0.00000				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	0.00000				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			4.62000	116.75038	4.62000	116.71535				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	0.00000				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 20/06/2022 Spot Bond					0.00000	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 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	0.00000				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	180,000,000	60,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>180,000,000</b>	<b>60,000,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	102,000,000	34,000,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>102,000,000</b>	<b>34,000,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>102,000,000</b>	<b>34,000,000</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	138,000,000	46,000,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>138,000,000</b>	<b>46,000,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>138,000,000</b>	<b>46,000,000</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31( On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 31/03/2029 Spot Bond			4.31500	4.31500	4.31500	4.31500				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31( On 28/02/2033 Spot Bond			4.80500	4.80500	4.80500	4.80500				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN33( On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33( On 31/01/2038 Spot Bond			4.73000	115.13715	4.73000	115.10227				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN341</b>										<b>0.00</b>	<b>0</b>	
ASN34( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35( On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN354 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 ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	162,000,000	54,000,00

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 ASN399 SPOT</b>										<b>0.00</b>	<b>162,000,000</b>	<b>54,000,000</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>162,000,000</b>	<b>54,000,000</b>
ASN400 On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
ASN410 On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
ASN415 On 05/12/2022 Spot Bond					0.00000	0.00000				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>	
ASN420 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>	
ASN420 On 20/12/2024 Spot Bond					0.00000	0.00000				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>	
ASN440 On 22/06/2023 Spot Bond					0.00000	0.00000				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>	
ASN450 On 23/06/2025 Spot Bond					0.00000	0.00000				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>	
ASN450 On 01/07/2023 Spot Bond					0.00000	0.00000				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>	
ASN453 On 20/03/2023 Spot Bond					0.00000	0.00000				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>	
ASN458 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	0.00000				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 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	9.39500				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	10.90500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
ASN48: On 25/08/2025 Spot Bond					0.00000	0.00000				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	10.63000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN498 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 ASN498</b>									<b>0.00</b>	<b>0</b>	
ASN50: On 28/09/2025 Spot Bond					0.00000	0.00000			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			9.38000	99.93479	9.38000	99.90962		4,164,720,000,000.00	444,000,000	111,000,000	
<b>Total ASN508 SPOT</b>								<b>4,164,720,000,000.00</b>	<b>444,000,000</b>	<b>111,000,000</b>	
<b>Total For ASN508</b>								<b>4,164,720,000,000.00</b>	<b>444,000,000</b>	<b>111,000,000</b>	
ASN50: On 21/12/2026 Spot Bond			8.56000	99.78130	8.56000	99.75833		0.00	0	0	
<b>Total ASN509 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN509</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.11000	98.40397	9.11000	98.37989		0.00	0	0	
<b>Total ASN510 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN510</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN51: On 21/12/2026 Spot Bond			9.11000	98.40397	9.11000	98.37989		0.00	0	0	
<b>Total ASN511 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN511</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.41906	9.10000	100.39502		0.00	0	0	
<b>Total ASN522 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN522</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.47651	11.05000	100.44667		0.00	0	0	
<b>Total ASN525 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN525</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.47441	11.00000	100.44469		0.00	0	0	
<b>Total ASN530 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN530</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.45334	10.50000	100.42495		0.00	0	0	
<b>Total ASN532 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN532</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.45334	10.50000	100.42495		0.00	0	0	
<b>Total ASN538 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN538</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN54: On 02/04/2026 Spot Bond					0.00000	0.00000		0.00	0	0	
<b>Total ASN540 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ASN540</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ASN54: On 31/01/2030 Spot Bond					0.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total 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	0.00000				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	100.45756	10.60000	100.42890				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.03900	10.47000	102.01965				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	100.45545	10.55000	100.42692				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN583</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58( On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN586</b>										<b>0.00</b>	<b>0</b>	
ASN58( On 18/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN587</b>										<b>0.00</b>	<b>0</b>	
ASN59( On 31/01/2023 Spot Bond			9.22000	100.39919	9.22000	100.37419				0.00	0	
<b>Total ASN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN595</b>										<b>0.00</b>	<b>0</b>	
ASN59( On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN596</b>										<b>0.00</b>	<b>0</b>	
ASN59( On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN597</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN600</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 23/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN601</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 28/02/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN602</b>										<b>0.00</b>	<b>0</b>	
ASN60( On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN607</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN610</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN611</b>										<b>0.00</b>	<b>0</b>	
ASN61( On 06/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN613 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For ASN613</b>										<b>0.00</b>	<b>0</b>	
ASN61: On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN645 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN645</b>										<b>0.00</b>	<b>0</b>	
ASN64: On 08/07/2026 Spot Bond					0.00000	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN685 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN685</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total ASN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN715</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN716 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 ASN716</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN717</b>										<b>0.00</b>	<b>0</b>	
ASN71: On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
ASN72: On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN721</b>										<b>0.00</b>	<b>0</b>	
ASN72: On 15/10/2022 Spot Bond					0.00000	0.00000				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>	
ASN73: On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN733</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN735</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 28/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN736</b>										<b>0.00</b>	<b>0</b>	
ASN73: On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN737 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN737</b>										<b>0.00</b>	<b>0</b>	
ASN74: On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	10,000,000.00
<b>Total ASN740 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
<b>Total For ASN740</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000.00</b>
ASN74: On 22/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76: On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
ASN78: On 21/12/2026 Spot Bond			8.81384	8.81384	8.81384	8.81384				0.00	0	
<b>Total ASN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN783</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN784</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 25/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN785 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 ASN785</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN787 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN787</b>										<b>0.00</b>	<b>0</b>	
ASN78: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN789 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN789</b>										<b>0.00</b>	<b>0</b>	
ASN79: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total ASN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN790</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.30500	104.20504	4.30500	104.19281				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.69633	9.30000	103.67016				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	0.00000				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.71000	101.25501	6.71000	101.23665				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	0.00000				0.00	400,000,000	400,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
BAW35 On 18/02/2022 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 BAW35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW35</b>										<b>0.00</b>	<b>0</b>	
BAW36 On 18/02/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total BAW36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BAW36</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			8.77500	8.77500	8.77500	8.77500				0.00	0	
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			11.17000	11.17000	11.17000	11.17000				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7ϵ On 31/03/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA8ϵ On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 30/09/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 31/01/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 31/12/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 31/03/2023 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 31/03/2024 Spot Bond					0.00000	0.00000				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>	
BAYA8ϵ On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,0ϵ
<b>Total BAYA88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0ϵ</b>
<b>Total For BAYA88</b>										<b>0.00</b>	<b>0</b>	<b>100,000,0ϵ</b>
BAYA8ϵ On 30/06/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9ϵ On 30/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA90 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BAYA90</b>										<b>0.00</b>	<b>0</b>	
BAYA9 On 30/06/2023 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYA9 On 30/09/2024 Spot Bond					0.00000	0.00000				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>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB20</b>										<b>0.00</b>	<b>0</b>	
BAYB2 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB21</b>										<b>0.00</b>	<b>0</b>	
BD030 On 18/04/2028 Spot Bond			8.11500	8.11500	8.11500	8.11500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX33</b>										<b>0.00</b>	<b>0</b>	
BDX34 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX34</b>										<b>0.00</b>	<b>0</b>	
BDX35 On 16/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX35</b>										<b>0.00</b>	<b>0</b>	
BDX36 On 01/02/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX36</b>										<b>0.00</b>	<b>0</b>	
BDX37 On 16/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BDX37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX37</b>										<b>0.00</b>	<b>0</b>	
BGL07 On 03/09/2022 Spot Bond			7.56500	107.61850	7.56500	107.59644				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	20,000,000	10,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	5,000,000,00
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.31500	107.79044	6.31500	107.77193				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	240,000,00
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>240,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BNPP01 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 BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 12/10/2028 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	
BNPP0: On 05/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
BNPP1: On 10/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BNPP16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP16</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 09/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total BPPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF31</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 24/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
BWZJ2: On 11/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	33,000,000.00
<b>Total BWZJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>33,000,000.00</b>
<b>Total For BWZJ25</b>										<b>0.00</b>	<b>0</b>	<b>33,000,000.00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
CBL30 On 02/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CBL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL30</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			7.69000	108.01576	7.69000	107.99337				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			7.86000	109.90034	7.86000	109.87706				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			8.46000	111.91044	8.46000	111.88483				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			9.88000	9.88000	9.88000	9.88000				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	0.00000				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>	
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	109.68590	4.77000	109.67161				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	
CLN362 On 20/03/2024 Spot Bond			7.42500	110.27239	7.42500	110.25019				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	113.32409	8.70700	113.29741				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	0.00000				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	0.00000				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	0.00000				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	103.53825	10.98000	103.50768				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	100.00000				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	117.93314	6.50000	117.91230				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>	
CLN388 On 20/09/2024 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 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	0.00000				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	0.00000				0.00	0	
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				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>	
CLN453 On 31/01/2025 Spot Bond			5.47000	144.02523	5.47000	143.97871				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN454 On 31/01/2025 Spot Bond			5.91000	142.26294	5.91000	142.21532				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			6.77500	104.53790	6.77500	104.51859				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	0.00000				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN466 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN466 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN466</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 On 28/07/2022 Spot Bond			6.57500	101.60980	6.57500	101.59202				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond			6.97500	111.68556	6.97500	111.66441				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN49 On 04/09/2024 Spot Bond					0.00000	0.00000				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>	
CLN50 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN50 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN51 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.22168	9.96000	104.19370				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	102.96810	10.01000	102.94047				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	0.00000				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	101.23219	9.60000	101.20647				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	0.00000				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>	
CLN522 On 27/02/2023 Spot Bond					0.00000	0.00000				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>	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.05563	9.20000	104.02978				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 24/04/2023 Spot Bond					0.00000	0.00000				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 26/04/2023 Spot Bond					0.00000	0.00000				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 21/02/2024 Spot Bond					0.00000	0.00000				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	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 CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 20/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			9.34000	103.71306	9.34000	103.68691				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.81000	104.29426	8.81000	104.26983				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.86000	107.10574	8.86000	107.08009				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN548 On 12/11/2025 Spot Bond			8.95000	106.43750	8.95000	106.41176				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN553 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN554 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN556 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.53789	10.19000	102.51020				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 12/11/2025 Spot Bond			8.81000	106.88562	8.81000	106.86016				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN56: On 21/02/2024 Spot Bond					0.00000	0.00000				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>	
CLN56: On 17/01/2024 Spot Bond					0.00000	0.00000				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>	
CLN56: On 04/06/2023 Spot Bond					0.00000	0.00000				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>	
CLN56: On 11/02/2024 Spot Bond					0.00000	0.00000				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>	
CLN57: On 12/11/2025 Spot Bond			9.04000	105.54348	9.04000	105.51770				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN572 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN572</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN57: On 18/04/2026 Spot Bond					0.00000	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 CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN582 On 16/09/2025 Spot Bond					0.00000	0.00000				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>	
CLN583 On 18/04/2022 Spot Bond					0.00000	0.00000				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>	
CLN584 On 31/05/2022 Spot Bond					0.00000	0.00000				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>	
CLN585 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	0.00000				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			3.89000	146.70691	3.89000	146.66578				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN59 On 27/06/2022 Spot Bond					0.00000	0.00000				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>	
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				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>	
CLN59 On 02/04/2026 Spot Bond					0.00000	0.00000				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>	
CLN59 On 10/12/2024 Spot Bond					0.00000	0.00000				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				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>	
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				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>	
CLN60 On 04/06/2023 Spot Bond					0.00000	0.00000				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>	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	
<b>Total CLN603 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 CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.76535	9.32000	102.73964				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 23/07/2022 Spot Bond					0.00000	0.00000				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>	
CLN610 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2023 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 CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.55500	102.73175	6.55500	102.71344				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN628 On 31/07/2034 Spot Bond			11.72500	64.07544	11.72500	64.05529				0.00	0	
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond			9.51000	99.89512	9.51000	99.86990				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>	
CLN631 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN632 On 21/11/2022 Spot Bond					0.00000	0.00000				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>	
CLN633 On 09/10/2034 Spot Bond					0.00000	0.00000				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>	
CLN634 On 09/05/2022 Spot Bond					0.00000	0.00000				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>	
CLN635 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN636 On 21/11/2024 Spot Bond					0.00000	0.00000				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>	
CLN637 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN637 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 CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN63: On 19/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	
CLN64: On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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 29/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN668 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN668 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN668</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 18/09/2024 Spot Bond					0.00000	0.00000				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>	
CLN670 On 27/02/2023 Spot Bond					0.00000	0.00000				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>	
CLN671 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN672 On 09/03/2022 Spot Bond					0.00000	0.00000				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>	
CLN673 On 31/01/2025 Spot Bond			4.49546	148.02184	4.49546	147.97792				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>	
CLN674 On 31/01/2025 Spot Bond			4.49546	148.02184	4.49546	147.97792				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>	
CLN675 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN677 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
CLN679 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
CLN680 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN680 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 CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN681 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN681</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN68 On 12/02/2025 Spot Bond					0.00000	0.00000				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>	
CLN68 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	15,000,000,00
<b>Total CLN687 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For CLN687</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
CLN68 On 21/06/2025 Spot Bond					0.00000	0.00000				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>	
CLN69 On 21/12/2026 Spot Bond					0.00000	0.00000				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>	
CLN69 On 01/07/2022 Spot Bond					0.00000	0.00000				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>	
CLN69 On 21/06/2023 Spot Bond					0.00000	0.00000				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>	
CLN69 On 17/05/2025 Spot Bond					0.00000	0.00000				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>	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	10.86000				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	0.00000				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	11.10000				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	0.00000				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	0.00000				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	0.00000				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	11.19500				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	11.15500				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	0.00000				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN715 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN715</b>										<b>0.00</b>	<b>0</b>	
CLN716 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN716 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN716</b>										<b>0.00</b>	<b>0</b>	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	11.35500				0.00	0	
<b>Total CLN717 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN717</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN719 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN719</b>										<b>0.00</b>	<b>0</b>	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	11.52500				0.00	0	
<b>Total CLN720 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN720</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	11.47000				0.00	0	
<b>Total CLN721 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 01/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	11.35000				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN728 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN728</b>										<b>0.00</b>	<b>0</b>	
CLN728 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	10.94000				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	10.77500				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	10.67500				0.00	0	
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN733 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 12/09/2022 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 CLN735 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN735</b>										<b>0.00</b>	<b>0</b>	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	9.25000				0.00	0	
<b>Total CLN736 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN736</b>										<b>0.00</b>	<b>0</b>	
CLN736 On 20/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	9.51000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN747 On 21/12/2022 Spot Bond					0.00000	0.00000				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>	
CLN748 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN748 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN748</b>										<b>0.00</b>	<b>0</b>	
CLN749 On 31/07/2024 Spot Bond					0.00000	0.00000				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>	
CLN750 On 11/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN751 On 01/10/2026 Spot Bond					0.00000	0.00000				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>	
CLN752 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN752 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN752</b>										<b>0.00</b>	<b>0</b>	
CLN753 On 21/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN753 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN753</b>										<b>0.00</b>	<b>0</b>	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	
<b>Total CLN754 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN754</b>										<b>0.00</b>	<b>0</b>	
CLN755 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN755 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN755</b>										<b>0.00</b>	<b>0</b>	
CLN756 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN756 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN756</b>										<b>0.00</b>	<b>0</b>	
CLN757 On 20/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN757 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN757</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN758 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For CLN758</b>										<b>0.00</b>	<b>0</b>	
CLN758 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN759 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN759</b>										<b>0.00</b>	<b>0</b>	
CLN760 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN760 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN760</b>										<b>0.00</b>	<b>0</b>	
CLN761 On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN761 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN761</b>										<b>0.00</b>	<b>0</b>	
CLN762 On 31/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN762 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN762</b>										<b>0.00</b>	<b>0</b>	
CLN763 On 12/02/2025 Spot Bond					0.00000	0.00000				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>	
CLN764 On 21/07/2027 Spot Bond					0.00000	0.00000				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>	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	9.57000				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>	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	7.40000				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>	
CLN767 On 31/01/2023 Spot Bond					0.00000	0.00000				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>	
CLN768 On 23/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN769 On 23/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN770 On 31/07/2024 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 CLN770 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN770</b>										<b>0.00</b>	<b>0</b>	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	10.39000				0.00	0	
<b>Total CLN771 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN771</b>										<b>0.00</b>	<b>0</b>	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	10.88000				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	0.00000				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	0.00000				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			6.69000	6.69000	6.69000	6.69000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	10.65000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN782 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN782 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN782</b>										<b>0.00</b>	<b>0</b>	
CLN783 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN783 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN783</b>										<b>0.00</b>	<b>0</b>	
CLN784 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN784 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN784</b>										<b>0.00</b>	<b>0</b>	
CLN785 On 30/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN785 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN785</b>										<b>0.00</b>	<b>0</b>	
CLN786 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN786 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN786</b>										<b>0.00</b>	<b>0</b>	
CLN787 On 30/09/2026 Spot Bond					0.00000	0.00000				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>	
CLN788 On 31/01/2027 Spot Bond					0.00000	0.00000				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>	
CLN789 On 31/01/2027 Spot Bond					0.00000	0.00000				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>	
CLN790 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN790 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN790</b>										<b>0.00</b>	<b>0</b>	
CLN791 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN791 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN791</b>										<b>0.00</b>	<b>0</b>	
CLN792 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	340,000,000	85,000,000
<b>Total CLN792 SPOT</b>										<b>0.00</b>	<b>340,000,000</b>	<b>85,000,000</b>
<b>Total For CLN792</b>										<b>0.00</b>	<b>340,000,000</b>	<b>85,000,000</b>
CLN793 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN793 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
<b>Total For CLN793</b>									<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total CLN794 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN794</b>									<b>0.00</b>	<b>0</b>	
CLN79 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
<b>Total CLN795 SPOT</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
<b>Total For CLN795</b>								<b>10,000,000,000,000.00</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>	<b>3,000,000,000</b>
CLN81 On 18/04/2028 Spot Bond			8.11500	102.70510	8.11500	102.68265		0.00	0	0	
<b>Total CLN81 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLN81</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.87500	107.67019	7.87500	107.64735		0.00	0	0	
<b>Total COJ05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			10.08000	106.47676	10.08000	106.44800		0.00	0	0	
<b>Total COJ08 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ08</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.86500	108.88230	6.86500	108.86211		0.00	0	0	
<b>Total COJG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			7.41000	105.19327	7.41000	105.17224		0.00	0	0	
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			11.87000	96.65567	11.87000	96.62505		0.00	0	0	100,000,000
<b>Total COT02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.46000	97.33766	10.46000	97.31040		0.00	0	0	
<b>Total COT03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
CPV01 On 30/06/2029 Spot Bond			9.77500	9.77500	9.77500	9.77500		0.00	0	0	
<b>Total CPV01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CPV01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000		0.00	0	0	
<b>Total DENG88 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For DENG88</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY02</b>										<b>0.00</b>	<b>0</b>	
DSY03 On 21/11/2024 Spot Bond			9.21000	9.21000	9.21000	9.21000				0.00	0	22,806,60
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>22,806,60</b>
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	<b>22,806,60</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				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	0.00000				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			6.80500	107.82314	6.80500	107.80354				0.00	0	
<b>Total DV23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV23</b>										<b>0.00</b>	<b>0</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.68285	100.00000	53.56468				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.68285	100.00000	53.56468				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			7.35500	104.22938	7.35500	104.20894				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	99.94858	9.69000	99.92289				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.94858	9.69000	99.92289				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>	
DV27 On 02/02/2027 Spot Bond			9.51500	99.96806	9.51500	99.94240				0.00	0	
<b>Total DV27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DV27</b>										<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.68500	92.50424	11.68500	92.47570				0.00	0	270,000,00

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 DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>270,000,00</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	99.94647	10.10000	99.91971				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.94647	10.10000	99.91971				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	0.00000				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22c On 24/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				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>	
DVFB24 On 15/12/2024 Spot Bond					0.00000	0.00000				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>	
DVFB25 On 31/05/2024 Spot Bond					0.00000	0.00000				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>	
DVFB26 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			4.70000	104.52505	4.70000	104.51164				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			6.88500	110.07522	6.88500	110.05463				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			4.91000	115.06912	4.91000	115.03370				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			4.62000	103.41832	4.62000	103.38729				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 On 31/01/2037 Spot Bond			2.25000	138.56680	2.25000	138.53415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EL037/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>										<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			3.95500	150.22568	3.95500	150.18331				0.00	0	
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	
EL29 On 19/11/2029 Spot Bond			3.88200	136.97946	3.88200	136.94108			427,020,000,000.00		110,000,000	110,000,000
<b>Total EL29 SPOT</b>									<b>427,020,000,000.00</b>		<b>110,000,000</b>	<b>110,000,000</b>
<b>Total For EL29</b>									<b>427,020,000,000.00</b>		<b>110,000,000</b>	<b>110,000,000</b>
EL30 On 29/07/2030 Spot Bond			3.92500	132.23713	3.92500	132.19993			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			4.60000	116.95436	4.60000	116.91943			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			4.59000	105.45512	4.59000	105.42356			0.00		0	
<b>Total EL36 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For EL36</b>									<b>0.00</b>		<b>0</b>	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.56680	2.25000	138.53415			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	0.00000			0.00		0	
<b>Total ELN001 SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For ELN001</b>									<b>0.00</b>		<b>0</b>	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.51000	103.91388	9.51000	103.88722				0.00	0	
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	
EMM04 On 16/05/2028 Spot Bond			11.40000	11.40000	11.40000	11.40000				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			11.45000	11.45000	11.45000	11.45000				0.00	0	666,666,60
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,60</b>
EMM06 On 23/06/2025 Spot Bond			9.61000	9.61000	9.61000	9.61000				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			9.61000	9.61000	9.61000	9.61000				0.00	0	
<b>Total EMM07 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 EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.41000	11.41000	11.41000	11.41000				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			10.73000	10.73000	10.73000	10.73000				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			11.41000	11.41000	11.41000	11.41000				0.00	0	
<b>Total EMM09P SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM09P</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
EPFC4 On 12/03/2022 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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EQT006 On 30/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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>	
EQT008 On 08/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	1,000,000,000	1,000,000,00
<b>Total EQT010 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
<b>Total For EQT010</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,00</b>
ERS3B6 On 17/05/2022 Spot Bond					0.00000	0.00000				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ERS3B' On 17/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	90,000,000	30,000,000
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>90,000,000</b>	<b>30,000,000</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.20500	104.01097	6.20500	103.99341				0.00	0	
<b>Total ES23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.59479	10.00000	100.56768				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			8.61000	100.34724	8.61000	100.32400				0.00	0	2,783,251,500
<b>Total ES26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,783,251,500</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>2,783,251,500</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	102.94043	7.85000	102.91865				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			10.97000	80.73528	10.95000	80.82022				0.00	0	7,662,347,900
<b>Total ES33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,662,347,900</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>7,662,347,90</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	103.18181	7.50000	103.16083				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			11.40500	79.87735	11.39000	79.94851				0.00	0	2,141,918,10
<b>Total ES42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,141,918,10</b>
<b>Total For ES42</b>										<b>0.00</b>	<b>0</b>	<b>2,141,918,10</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	102.64135	8.50000	102.61789				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	0.00000				0.00	0	100,000,00
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000				0.00	60,000,000	20,000,00
<b>Total EXX05 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,00</b>
<b>Total For EXX05</b>										<b>0.00</b>	<b>60,000,000</b>	<b>20,000,00</b>
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,00
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,00</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	520,000,000	130,000,000
<b>Total FRB24 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
<b>Total For FRB24</b>										<b>0.00</b>	<b>520,000,000</b>	<b>130,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	500,000,000	825,000,000
<b>Total FRB25 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>825,000,000</b>
<b>Total For FRB25</b>										<b>0.00</b>	<b>500,000,000</b>	<b>825,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB26</b>										<b>0.00</b>	<b>0</b>	
FRB27 On 03/06/2026 Spot Bond			8.19000	109.19433	8.19000	109.17025				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
FRB29 On 19/04/2026 Spot Bond					0.00000	0.00000			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			8.11000	102.82680	8.11000	102.80434		4,217,200,000,000.00	520,000,000	130,000,000	
<b>Total FRB30 SPOT</b>								<b>4,217,200,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
<b>Total For FRB30</b>								<b>4,217,200,000,000.00</b>	<b>520,000,000</b>	<b>130,000,000</b>	
FRB31 On 24/11/2026 Spot Bond					0.00000	0.00000			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>	
FRBI23 On 07/12/2023 Spot Bond			2.49000	318.28334	2.49000	318.20636		24,651,000,000,000.00	9,900,000,000	3,000,000,000	
<b>Total FRBI23 SPOT</b>								<b>24,651,000,000,000.00</b>	<b>9,900,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRBI23</b>								<b>24,651,000,000,000.00</b>	<b>9,900,000,000</b>	<b>3,000,000,000</b>	
FRBI25 On 31/01/2025 Spot Bond			2.77500	2.77500	2.77500	2.77500		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			3.79000	206.17951	3.79000	206.12237		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			4.26000	4.26000	4.26000	4.26000		0.00	0		
<b>Total FRBI29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI29</b>									<b>0.00</b>	<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	4.75000		95,000,000,000.00	20,000,000	230,000,000	
<b>Total FRBI33 SPOT</b>								<b>95,000,000,000.00</b>	<b>20,000,000</b>	<b>230,000,000</b>	
<b>Total For FRBI33</b>								<b>95,000,000,000.00</b>	<b>20,000,000</b>	<b>230,000,000</b>	
FRBI46 On 31/03/2046 Spot Bond			4.82000	101.85244	4.82000	101.82142		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			4.81000	102.24620	4.81000	102.21498		0.00	0		
<b>Total FRBI50 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>									<b>0.00</b>	<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			7.10000	7.10000	7.10000	7.10000		0.00	0		
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			7.15000	7.15000	7.15000	7.15000		0.00	0		
<b>Total FRBZ03 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 FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC16: On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	4.07000				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	0.00000				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>	
FRC25: On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC256</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	0.00000				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	0.00000				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	3.40000				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	0.00000				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>	
FRC289 On 20/06/2022 Spot Bond					0.00000	0.00000				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>	
FRC290 On 14/05/2024 Spot Bond					0.00000	0.00000				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>	
FRC296 On 14/05/2024 Spot Bond					0.00000	0.00000				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>	
FRC297 On 20/06/2024 Spot Bond					0.00000	0.00000				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>	
FRC299 On 25/04/2023 Spot Bond					0.00000	0.00000				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>	
FRC300 On 11/11/2024 Spot Bond					0.00000	0.00000				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>	
FRC302 On 31/05/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 06/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 20/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC32: On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC33: On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC339 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC339</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2024 Spot Bond					0.00000	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 FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC349</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC350</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	0.00000				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>	
FRC35 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC35 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC359</b>										<b>0.00</b>	<b>0</b>	
FRC36 On 31/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC368 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRC368</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRC373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC373</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC374</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC375</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC376</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC377 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC377</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC378 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC378</b>										<b>0.00</b>	<b>0</b>	
FRC37: On 23/09/2023 Spot Bond					0.00000	0.00000				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>	
FRC38: On 20/12/2026 Spot Bond					0.00000	0.00000				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>	
FRC38: On 24/03/2022 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 FRC382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC382</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC383</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC384</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC385</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC386</b>										<b>0.00</b>	<b>0</b>	
FRC38: On 16/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC387</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.30000	107.91414	4.30000	107.88269				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			4.47000	118.99353	4.47000	118.95831				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	0.00000				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	0.00000				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	0.00000				0.00	0	180,000,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	120,000,00
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRJ31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ31</b>										<b>0.00</b>	<b>0</b>	
FRS100 On 15/01/2024 Spot Bond			3.99800	3.99800	3.99800	3.99800				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS101 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	4.44000				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>	
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS108 On 31/01/2038 Spot Bond			4.58000	117.34364	4.58000	117.30857				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS109 On 07/12/2033 Spot Bond			4.60000	228.79384	4.60000	228.72545				0.00	0	
<b>Total FRS109 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 FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			4.72000	115.28272	4.72000	115.24781				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>	
FRS111 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	4.63000				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>	
FRS113 On 31/01/2025 Spot Bond			3.62000	151.72510	3.62000	151.68369				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.25502	3.70500	131.21890				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>	
FRS116 On 31/01/2038 Spot Bond			4.52000	118.24020	4.52000	118.20505				0.00	0	
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	
FRS120 On 07/12/2033 Spot Bond			4.75000	225.60453	4.75000	225.53621				0.00	0	
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 07/12/2033 Spot Bond			4.80000	224.55327	4.80000	224.48493				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 31/01/2025 Spot Bond			3.15000	123.30288	3.15000	123.27079				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 07/12/2033 Spot Bond			4.83000	223.92532	4.83000	223.85701				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/01/2038 Spot Bond			4.72000	115.28272	4.72000	115.24781				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>	
FRS125 On 31/03/2028 Spot Bond			4.41000	199.26663	4.41000	199.20811				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/01/2038 Spot Bond			5.47000	104.94698	5.47000	104.91310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			4.30000	200.47344	4.30000	200.41514				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			4.36000	199.81415	4.36000	199.75572				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			5.34000	213.56608	5.34000	213.49800				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			5.42000	105.60068	5.42000	105.56673				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			4.72000	4.72000	4.72000	4.72000				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS135 On 31/01/2038 Spot Bond			4.70000	115.57448	4.70000	115.53956				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.17000	201.91051	4.17000	201.85249				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 07/12/2033 Spot Bond			5.11000	218.16499	5.11000	218.09679				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 31/03/2028 Spot Bond			4.30000	200.47344	4.30000	200.41514				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.30000	200.47344	4.30000	200.41514				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			3.70100	207.19428	3.70100	207.13737				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			3.92000	150.44379	3.92000	150.40151				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>	
FRS149 On 31/03/2028 Spot Bond			4.65000	196.66251	4.65000	196.60345				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 31/03/2028 Spot Bond			4.69000	196.23230	4.69000	196.17318				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 31/01/2025 Spot Bond			3.89000	150.57135	3.89000	150.52914				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			4.16500	201.96601	4.16500	201.90802				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>	
FRS153 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	4.70000				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>	
FRS170 On 01/08/2022 Spot Bond					0.00000	0.00000				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>	
FRS171 On 16/10/2022 Spot Bond					0.00000	0.00000				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>	
FRS172 On 16/10/2024 Spot Bond					0.00000	0.00000				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>	
FRS176 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>	
FRS180 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	168,000,000	56,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>168,000,000</b>	<b>56,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>168,000,000</b>	<b>56,000,000</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS182 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 FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 16/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS19 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	165,000,000	55,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>165,000,000</b>	<b>55,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>165,000,000</b>	<b>55,000,000</b>
FRS20 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	153,000,000	51,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>153,000,000</b>	<b>51,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>153,000,000</b>	<b>51,000,000</b>
FRS20 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	168,000,000	56,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>168,000,000</b>	<b>56,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>168,000,000</b>	<b>56,000,000</b>
FRS20 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	123,000,000	41,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>123,000,000</b>	<b>41,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>123,000,000</b>	<b>41,000,000</b>
FRS20 On 18/11/2024 Spot Bond					0.00000	0.00000				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>	
FRS21 On 30/04/2025 Spot Bond					0.00000	0.00000				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>	
FRS21 On 08/06/2025 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 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	0.00000				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS223 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS225 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS225</b>										<b>0.00</b>	<b>0</b>	
FRS225 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 On 14/08/2027 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 19/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23 On 25/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23 On 28/08/2025 Spot Bond					0.00000	0.00000				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>	
FRS23 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS23 On 22/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 19/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS246 On 22/01/2024 Spot Bond					0.00000	0.00000				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>	
FRS250 On 22/02/2024 Spot Bond					0.00000	0.00000				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 02/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
FRS260 On 25/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FRS262 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS262</b>										<b>0.00</b>	<b>0</b>	
FRS262 On 13/05/2022 Spot Bond					0.00000	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 FRS263 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS263</b>										<b>0.00</b>	<b>0</b>	
FRS263 On 19/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS264</b>										<b>0.00</b>	<b>0</b>	
FRS264 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS266 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS266</b>										<b>0.00</b>	<b>0</b>	
FRS266 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS267</b>										<b>0.00</b>	<b>0</b>	
FRS267 On 31/03/2031 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS268 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS268</b>										<b>0.00</b>	<b>0</b>	
FRS268 On 26/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS269 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS269</b>										<b>0.00</b>	<b>0</b>	
FRS269 On 05/07/2022 Spot Bond					0.00000	0.00000				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>	
FRS270 On 14/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS271</b>										<b>0.00</b>	<b>0</b>	
FRS271 On 21/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS272</b>										<b>0.00</b>	<b>0</b>	
FRS272 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS273 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS273</b>										<b>0.00</b>	<b>0</b>	
FRS273 On 18/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS274</b>										<b>0.00</b>	<b>0</b>	
FRS274 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS276</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27( On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS278 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS278</b>										<b>0.00</b>	<b>0</b>	
FRS27( On 21/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS279</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	9.53000				0.00	0	
<b>Total FRS280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS280</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 05/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS281 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS281</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS282</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 28/02/2031 Spot Bond			9.28500	9.28500	9.28500	9.28500				0.00	0	
<b>Total FRS284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS284</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 28/02/2031 Spot Bond			9.28500	9.28500	9.28500	9.28500				0.00	0	
<b>Total FRS285 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS285</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 25/10/2026 Spot Bond					0.00000	0.00000				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>	
FRS28( On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS287 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS287</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 13/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS288 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS288</b>										<b>0.00</b>	<b>0</b>	
FRS28( On 31/01/2030 Spot Bond			10.63900	10.63900	10.63900	10.63900				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>	
FRS29( On 03/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS290 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 FRS290</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 12/02/2024 Spot Bond					0.00000	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total FRS292 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS292</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 26/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS293</b>										<b>0.00</b>	<b>0</b>	
FRS29 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS294</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.29000	2.29000	2.29000	2.29000				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			2.02000	320.85093	2.02000	320.77742				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	2.03000				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.42000	111.40693	4.42000	111.37411				0.00	0	
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	
FRS81 On 30/10/2042 Spot Bond			4.12000	74.79522	4.12000	74.78684				0.00	0	
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	
FRS85 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	3.04000				0.00	0	
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	
FRS87 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	3.32000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.09000	3.09000	3.09000	3.09000				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			6.02500	6.02500	6.02500	6.02500				0.00	0	
<b>Total FRX23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>										<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			7.02000	111.36065	7.02000	111.33954				0.00	0	80,000,00
<b>Total FRX24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For FRX24</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
FRX25 On 26/07/2025 Spot Bond			7.52000	107.21019	7.52000	107.18833				0.00	0	344,730,80
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>344,730,80</b>
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	<b>344,730,80</b>
FRX26 On 01/10/2026 Spot Bond			7.80000	110.07607	7.80000	110.05293				0.00	0	3,366,723,10
<b>Total FRX26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,366,723,10</b>
<b>Total For FRX26</b>										<b>0.00</b>	<b>0</b>	<b>3,366,723,10</b>
FRX27 On 07/03/2027 Spot Bond			7.97000	113.63772	7.97000	113.61320				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			8.12000	110.45743	8.12000	110.43314				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			8.86000	105.42779	8.86000	105.40254				0.00	0	2,286,182,70
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,286,182,70</b>
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	<b>2,286,182,70</b>
FRX31 On 21/02/2031 Spot Bond			9.04000	102.66893	9.04000	107.38743				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			9.24000	112.29451	9.24000	112.26664				0.00	0	396,726,90
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>396,726,90</b>
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	<b>396,726,90</b>
FRX45 On 14/04/2045 Spot Bond			10.80500	79.03426	10.80500	79.01141				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
FST3A1 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FST3A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A1</b>										<b>0.00</b>	<b>0</b>	
FST3A2 On 20/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FST3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A2</b>										<b>0.00</b>	<b>0</b>	
FST3A3 On 20/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FST3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FST3A3</b>										<b>0.00</b>	<b>0</b>	
FST3A4 On 20/10/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	20,000,000.00
<b>Total GBL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>

Contract Details	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 GBL06</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			3.86000	114.46393	3.86000	114.43199			77,200,000,000.00		20,000,000	10,000,000
<b>Total GRL35 SPOT</b>									<b>77,200,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For GRL35</b>									<b>77,200,000,000.00</b>		<b>20,000,000</b>	<b>10,000,000</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				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			6.45400	109.13089	6.45400	109.11185				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	0.00000				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	0.00000				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			6.71000	109.62944	6.71000	109.60957				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT36</b>										<b>0.00</b>	<b>0</b>	
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total H10T4 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 H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T2 On 12/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	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 Intert
<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			2.62000	317.57794	2.62000	317.50000				0.00	0	
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2024 Spot Bond			2.98000	2.98000	2.98000	2.98000				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			10.18000	105.87502	10.18000	105.84645				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			4.64000	80.59287	4.64000	80.58266			92,800,000,000.00	20,000,000,000	10,000,000,000	
<b>Total HWAY33 SPOT</b>									<b>12,800,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
<b>Total For HWAY33</b>									<b>12,800,000,000,000.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			10.90500	89.26628	10.90500	89.24011			2,181,000,000,000.00	200,000,000	4,111,917,800	
<b>Total HWAY34 SPOT</b>									<b>2,181,000,000,000.00</b>	<b>200,000,000</b>	<b>4,111,917,800</b>	
<b>Total For HWAY34</b>									<b>2,181,000,000,000.00</b>	<b>200,000,000</b>	<b>4,111,917,800</b>	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.59128	100.00000	9.56982			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			11.07500	87.78403	11.07500	87.75789			0.00	0	7,040,000,000	
<b>Total HWAY35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,040,000,000</b>	
<b>Total For HWAY35</b>									<b>0.00</b>	<b>0</b>	<b>7,040,000,000</b>	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.58921	100.00000	9.56776			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	0.00000			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	0.00000			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	0.00000			0.00	0		
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025 On 31/01/2025 Spot Bond			2.48500	156.69167	2.47000	156.72070			622,101,938,212,000.00	652,757,319,200	462,752,193,50
<b>Total I2025 SPOT</b>									<b>2,101,938,212,000.00</b>	<b>652,757,319,200</b>	<b>462,752,193,50</b>
<b>Total For I2025</b>									<b>2,101,938,212,000.00</b>	<b>652,757,319,200</b>	<b>462,752,193,50</b>
I2029 On 31/03/2029 Spot Bond			3.39000	115.78254	3.34000	116.12917			869,906,668,752,000.00	256,609,636,800	350,458,264,10
<b>Total I2029 SPOT</b>									<b>9,906,668,752,000.00</b>	<b>256,609,636,800</b>	<b>350,458,264,10</b>
<b>Total For I2029</b>									<b>9,906,668,752,000.00</b>	<b>256,609,636,800</b>	<b>350,458,264,10</b>
I2033 On 28/02/2033 Spot Bond			3.78000	113.42223	3.77000	113.49978			319,117,437,260,000.00	348,972,867,000	425,703,701,50
<b>Total I2033 SPOT</b>									<b>19,117,437,260,000.00</b>	<b>348,972,867,000</b>	<b>425,703,701,50</b>
<b>Total For I2033</b>									<b>19,117,437,260,000.00</b>	<b>348,972,867,000</b>	<b>425,703,701,50</b>
I2038 On 31/01/2038 Spot Bond			3.81500	129.40366	3.80000	129.61829			066,049,094,607,000.00	279,436,197,800	342,165,158,90
<b>Total I2038 SPOT</b>									<b>6,049,094,607,000.00</b>	<b>279,436,197,800</b>	<b>342,165,158,90</b>
<b>Total For I2038</b>									<b>6,049,094,607,000.00</b>	<b>279,436,197,800</b>	<b>342,165,158,90</b>
I2046 On 31/03/2046 Spot Bond			3.83000	119.88853	3.84000	119.65333			785,702,686,449,000.00	466,240,910,300	379,601,680,30
<b>Total I2046 SPOT</b>									<b>5,702,686,449,000.00</b>	<b>466,240,910,300</b>	<b>379,601,680,30</b>
<b>Total For I2046</b>									<b>5,702,686,449,000.00</b>	<b>466,240,910,300</b>	<b>379,601,680,30</b>
I2050 On 31/12/2050 Spot Bond			3.84500	122.09838	3.82000	122.64403			460,058,921,621,000.00	639,807,261,800	342,763,678,50
<b>Total I2050 SPOT</b>									<b>10,058,921,621,000.00</b>	<b>639,807,261,800</b>	<b>342,763,678,50</b>
<b>Total For I2050</b>									<b>10,058,921,621,000.00</b>	<b>639,807,261,800</b>	<b>342,763,678,50</b>
IBG01 On 07/02/2025 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IBG01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG01</b>									<b>0.00</b>	<b>0</b>	
IBG02 On 07/02/2027 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total IBG02 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBG02</b>									<b>0.00</b>	<b>0</b>	
IBL101 On 24/05/2022 Spot Bond			6.29000	6.29000	6.29000	6.29000			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	0.00000			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.75000	316.87460	2.75000	316.79570			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	0.00000			0.00	0	
<b>Total IBL114 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 IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				0.00	117,000,000	39,000,00
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>117,000,000</b>	<b>39,000,00</b>
<b>Total For IBL138</b>										<b>0.00</b>	<b>117,000,000</b>	<b>39,000,00</b>
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	189,000,000	63,000,00
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>189,000,000</b>	<b>63,000,00</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>189,000,000</b>	<b>63,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
IBL157 On 21/01/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total IBL159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL159</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL160 On 12/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL191 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 IBL191</b>										<b>0.00</b>	<b>0</b>	
IBL192 On 08/10/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IBL205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL205</b>										<b>0.00</b>	<b>0</b>	
IBL206 On 09/12/2024 Spot Bond					0.00000	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 IBL206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL206</b>										<b>0.00</b>	<b>0</b>	
IBL207 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL207</b>										<b>0.00</b>	<b>0</b>	
IBL208 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IBL208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL208</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.99500	105.96767	6.99500	105.94788				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>	
IBL78 On 25/11/2022 Spot Bond			5.36500	105.76470	5.36500	105.74923				0.00	0	
<b>Total IBL78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL78</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				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			8.63500	104.40173	8.63500	104.37735				0.00	0	250,000,00
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
IDCG08 On 13/05/2030 Spot Bond			10.00000	109.96753	10.00000	109.93789				0.00	0	120,000,00
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
IDCG11 On 05/12/2026 Spot Bond			9.23000	108.11540	9.23000	108.08860				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			7.96000	103.49148	7.96000	103.46929				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	0.00000				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	0.00000				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total INLV06 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 INLV06</b>									<b>0.00</b>	<b>0</b>	
INLV07 On 09/03/2026 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	1,500,000,00
<b>Total INLV09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For INLV09</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
INLV10 On 06/03/2027 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	54,000,000	18,000,00
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>54,000,000</b>	<b>18,000,00</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>54,000,000</b>	<b>18,000,00</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	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 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	0.00000				0.00	0	170,000,00
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
IPFC37 On 10/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IPFC37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPFC37</b>										<b>0.00</b>	<b>0</b>	
IPFG01 On 22/06/2024 Spot Bond					0.00000	0.00000				0.00	0	570,000,00
<b>Total IPFG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
<b>Total For IPFG01</b>										<b>0.00</b>	<b>0</b>	<b>570,000,00</b>
IV019 On 31/03/2028 Spot Bond			5.06000	192.30384	5.06000	192.24400				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	0.00000				0.00	60,000,000	30,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	400,000,000	200,000,00
<b>Total IV050 SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For IV050</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
IV19A On 31/03/2028 Spot Bond			4.96000	193.35658	4.96000	193.29693				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC155</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	101.14437	7.40000	101.12417				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	0.00000				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	100.33567	7.23000	100.31643				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	0.00000				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	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 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	103.47380	7.45000	103.45289				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	0.00000				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	105.24669	3.91012	105.23379				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	0.00000				0.00	0	
<b>Total IVC203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC203</b>										<b>0.00</b>	<b>0</b>	
IVC204 On 18/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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			6.88500	6.88500	6.88500	6.88500				0.00	0	
<b>Total IVC206 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC206</b>										<b>0.00</b>	<b>0</b>	
IVC207 On 17/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC210 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC210</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ077 On 24/02/2022 Spot Bond			4.45000	4.45000	4.45000	4.45000				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			4.45000	4.45000	4.45000	4.45000				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			4.50000	4.50000	4.50000	4.50000				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			4.50000	4.50000	4.50000	4.50000				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			4.60000	4.60000	4.60000	4.60000				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>	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	4.60000				0.00	0	
<b>Total IVZ084 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ084</b>										<b>0.00</b>	<b>0</b>	
IVZ085 On 05/05/2022 Spot Bond			4.60000	4.60000	4.60000	4.60000				0.00	0	
<b>Total IVZ085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ085</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	72,000,000	24,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>72,000,000</b>	<b>24,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>72,000,000</b>	<b>24,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total KAP014 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 KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	1,900,000,00
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>1,900,000,00</b>
KAP015 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 19/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP017</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 14/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP018</b>										<b>0.00</b>	<b>0</b>	
KAP018 On 28/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP019</b>										<b>0.00</b>	<b>0</b>	
KAP019 On 15/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP020</b>										<b>0.00</b>	<b>0</b>	
KAP020 On 15/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total KAP021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP021</b>										<b>0.00</b>	<b>0</b>	
KAP021 On 24/10/2022 Spot Bond					0.00000	0.00000				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			8.71000	125.16478	8.71000	125.13531				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			6.78500	105.83570	6.78500	105.81631				0.00	0	222,401,10
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>222,401,10</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>222,401,10</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total LGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL07</b>										<b>0.00</b>	<b>0</b>	
LGL08 On 28/02/2023 Spot Bond					0.00000	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 LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	140,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total LRFC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFC3</b>										<b>0.00</b>	<b>0</b>	
MBF06:On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06:On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBF06:On 28/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBF069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF069</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 28/05/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 23/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	200,000,00
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For MBP051</b>									<b>0.00</b>	<b>0</b>	
MBP05 On 26/03/2024 Spot Bond					0.00000	0.00000			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			7.96000	7.96000	7.96000	7.96000			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			6.30400	102.30260	6.30400	102.28546			0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>									<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			8.61000	104.34669	8.61000	104.32253		4,477,200,000,000.00	520,000,000	130,000,00	
<b>Total MML02 SPOT</b>								<b>4,477,200,000,000.00</b>	<b>520,000,000</b>	<b>130,000,00</b>	
<b>Total For MML02</b>								<b>4,477,200,000,000.00</b>	<b>520,000,000</b>	<b>130,000,00</b>	
MML03 On 15/03/2028 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total MML03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MML03</b>									<b>0.00</b>	<b>0</b>	
MML04 On 15/03/2028 Spot Bond			8.86000	97.71558	8.86000	97.69987			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	0.00000			0.00	0	
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000			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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	300,000,0€
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.55500	99.46494	8.55500	99.44192				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MTN26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN26</b>										<b>0.00</b>	<b>0</b>	
MTN27 On 29/06/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MTN30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN30</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 29/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total MWAR06 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 MWAR06</b>									<b>0.00</b>	<b>0</b>	
MWAR0 On 22/11/2024 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total N7C25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>									<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	0.00000			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	0.00000			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			6.65000	103.17933	6.65000	103.16069			0.00	0	339,200,00
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>339,200,00</b>
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	<b>339,200,00</b>
NAM03 On 01/08/2023 Spot Bond			6.87500	104.75994	6.87500	104.74039			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			9.49000	104.06555	9.49000	104.03890		11,388,000,000,000.00		1,200,000,000	600,000,00

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 NAM04 SPOT</b>									<b>11,388,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For NAM04</b>									<b>11,388,000,000,000.00</b>	<b>1,200,000,000</b>	<b>600,000,000</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total NBG07G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG07G</b>									<b>0.00</b>	<b>0</b>	
NBK13 On 19/03/2024 Spot Bond			6.44000	110.34700	6.44000	110.32768			0.00	0	11,879,200
<b>Total NBK13A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>11,879,200</b>
<b>Total For NBK13A</b>									<b>0.00</b>	<b>0</b>	<b>11,879,200</b>
NBK15 On 11/02/2022 Spot Bond			5.76500	99.92109	5.76500	99.93686			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			7.26700	105.84762	7.26700	105.82676		145,340,000,000.00	20,000,000	422,573,800	
<b>Total NBK16A SPOT</b>								<b>145,340,000,000.00</b>	<b>20,000,000</b>	<b>422,573,800</b>	
<b>Total For NBK16A</b>								<b>145,340,000,000.00</b>	<b>20,000,000</b>	<b>422,573,800</b>	
NBK17 On 22/04/2026 Spot Bond			8.09000	109.66078	8.09000	109.63689		0.00	0		
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			6.27000	102.96286	6.27000	102.94549				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			7.20500	113.63340	7.20500	113.61131			2,939,640,000,000.00		408,000,000	102,000,000
<b>Total NBK20A SPOT</b>									<b>2,939,640,000,000.00</b>		<b>408,000,000</b>	<b>102,000,000</b>
<b>Total For NBK20A</b>									<b>2,939,640,000,000.00</b>		<b>408,000,000</b>	<b>102,000,000</b>
NBK21/ On 21/07/2027 Spot Bond			8.43500	110.15455	8.43500	110.12940			506,100,000,000.00		60,000,000	30,000,000
<b>Total NBK21A SPOT</b>									<b>506,100,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NBK21A</b>									<b>506,100,000,000.00</b>		<b>60,000,000</b>	<b>30,000,000</b>
NBK22/ On 19/11/2022 Spot Bond			5.62500	105.69602	5.62500	105.67983			0.00		0	
<b>Total NBK22A SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NBK22A</b>									<b>0.00</b>		<b>0</b>	
NBK23/ On 19/11/2025 Spot Bond			7.15800	114.03719	7.15800	114.01504			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			8.13000	115.35109	8.13000	115.32569			0.00		0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>		<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000			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			5.94500	5.94500	5.94500	5.94500			0.00		0	92,646,400
<b>Total NBK25A SPOT</b>									<b>0.00</b>		<b>0</b>	<b>92,646,400</b>
<b>Total For NBK25A</b>									<b>0.00</b>		<b>0</b>	<b>92,646,400</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000			0.00		0	
<b>Total NBK25B SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NBK25B</b>									<b>0.00</b>		<b>0</b>	
NBK26/ On 10/05/2023 Spot Bond			100.00000	46.26417	100.00000	46.16065			0.00		0	150,000,000
<b>Total NBK26A SPOT</b>									<b>0.00</b>		<b>0</b>	<b>150,000,000</b>
<b>Total For NBK26A</b>									<b>0.00</b>		<b>0</b>	<b>150,000,000</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000			0.00		0	
<b>Total NBK26B SPOT</b>									<b>0.00</b>		<b>0</b>	
<b>Total For NBK26B</b>									<b>0.00</b>		<b>0</b>	
NBK27/ On 10/05/2026 Spot Bond			7.81000	114.82802	7.81000	114.80372			0.00		0	
<b>Total NBK27A SPOT</b>									<b>0.00</b>		<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.93600	106.00497	5.93600	105.98784				0.00	0	96,955,50
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>96,955,50</b>
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	<b>96,955,50</b>
NBK29 On 31/07/2026 Spot Bond			7.63500	111.10760	7.63500	111.08461				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			6.46500	105.72116	6.46500	105.70288			3,232,500,000,000.00		500,000,000	125,000,00
<b>Total NBK30A SPOT</b>									<b>3,232,500,000,000.00</b>		<b>500,000,000</b>	<b>125,000,00</b>
<b>Total For NBK30A</b>									<b>3,232,500,000,000.00</b>		<b>500,000,000</b>	<b>125,000,00</b>
NBK31 On 09/11/2023 Spot Bond			5.99500	108.07924	5.99500	108.06160				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBK36B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK36B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			10.28500	10.28500	10.28500	10.28500				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	0.00000				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	0.00000				0.00	6,158,400,000	1,645,600,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>6,158,400,000</b>	<b>1,645,600,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>6,158,400,000</b>	<b>1,645,600,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5: On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5: On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB61 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB61</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NBKB62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB62</b>										<b>0.00</b>	<b>0</b>	
NBKB6: On 15/04/2028 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NCLN8: On 20/03/2024 Spot Bond			9.45500	106.60587	9.45500	106.57867				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	0.00000				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			9.49000	106.15491	9.49000	106.12772				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	60,000,000	30,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	78,000,000	26,000,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>78,000,000</b>	<b>26,000,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>78,000,000</b>	<b>26,000,00</b>
NGL09 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL09</b>										<b>0.00</b>	<b>0</b>	
NGL10 On 27/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGL10</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1B On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	608,000,000	152,000,00
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>608,000,000</b>	<b>152,000,00</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>608,000,000</b>	<b>152,000,00</b>
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	768,000,000	192,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>768,000,000</b>	<b>192,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>768,000,000</b>	<b>192,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT105</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	800,000,00
<b>Total NGT108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For NGT108</b>										<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
NGT10 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	1,400,000,00
<b>Total NGT109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NGT109</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
NGT11 On 27/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	400,000,00
<b>Total NGT1G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NGT1G</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	700,000,00
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	0.00000				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	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 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			4.80000	4.80000	4.80000	4.80000			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			3.67000	3.67000	3.67000	3.67000			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			3.22500	3.22500	3.22500	3.22500			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			3.68500	3.68500	3.68500	3.68500		221,100,000,000.00	60,000,000	30,000,00	
<b>Total NI29 SPOT</b>								<b>221,100,000,000.00</b>	<b>60,000,000</b>	<b>30,000,00</b>	
<b>Total For NI29</b>								<b>221,100,000,000.00</b>	<b>60,000,000</b>	<b>30,000,00</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
<b>Total NI33 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NI33</b>								<b>0.00</b>	<b>0</b>		
NI38 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	4.57000		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			3.33000	3.33000	3.33000	3.33000		0.00	0		
<b>Total NILB11 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NILB11</b>								<b>0.00</b>	<b>0</b>		
NILB12 On 07/12/2033 Spot Bond			3.45000	204.58401	3.45000	204.52919		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			3.13000	3.13000	3.13000	3.13000		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			3.31500	3.31500	3.31500	3.31500		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			3.46000	209.97106	3.46000	209.91475		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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			4.68500	115.79390	4.68500	115.75896				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	54,000,000	18,000,000
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>54,000,000</b>	<b>18,000,000</b>
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	204,000,000	68,000,000
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>204,000,000</b>	<b>68,000,000</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>204,000,000</b>	<b>68,000,000</b>
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN026</b>										<b>0.00</b>	<b>0</b>	
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	201,000,000	67,000,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>201,000,000</b>	<b>67,000,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>201,000,000</b>	<b>67,000,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NN037 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 NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	204,000,000	68,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>204,000,000</b>	<b>68,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>204,000,000</b>	<b>68,000,000</b>
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN104</b>										<b>0.00</b>	<b>0</b>	
NN105 On 07/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NN114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN114</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NNF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF016</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF017</b>										<b>0.00</b>	<b>0</b>	
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NNF025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF025</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF029 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NNF029</b>										<b>0.00</b>	<b>0</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				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>	
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total NNF042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF042</b>										<b>0.00</b>	<b>0</b>	
NNF04; On 04/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF046 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF046</b>										<b>0.00</b>	<b>0</b>	
NNF04; On 05/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF048</b>										<b>0.00</b>	<b>0</b>	
NNF05; On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF052 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF052</b>										<b>0.00</b>	<b>0</b>	
NNF05; On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF057</b>										<b>0.00</b>	<b>0</b>	
NNF05; On 22/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 NNF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF066</b>										<b>0.00</b>	<b>0</b>	
NNF066 On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF067</b>										<b>0.00</b>	<b>0</b>	
NNF067 On 17/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF068 On 18/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF069 On 22/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF070 On 22/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF071 On 23/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF072 On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF073</b>										<b>0.00</b>	<b>0</b>	
NNF073 On 26/05/2022 Spot Bond					0.00000	0.00000				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>	
NNF074 On 28/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF075 On 28/02/2022 Spot Bond					0.00000	0.00000				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>	
NNF076 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF077</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF071 On 29/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF078</b>										<b>0.00</b>	<b>0</b>	
NNF071 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NNF079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF079</b>										<b>0.00</b>	<b>0</b>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NQ1C10 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 NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				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	0.00000				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			6.87500	107.25124	6.87500	107.23122				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			2.96000	201.98750	2.96000	201.93606				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			10.01000	113.43246	10.01000	113.40203				0.00	0	437,604,90
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>437,604,90</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>437,604,90</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	14.93247	100.00000	14.89925				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	0.00000				0.00	33,000,000	11,000,00
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>33,000,000</b>	<b>11,000,00</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>33,000,000</b>	<b>11,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				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	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 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	0.00000				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	0.00000				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>
NTC33 On 28/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total NTC33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC33</b>										<b>0.00</b>	<b>0</b>	
NTCG0 On 19/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			6.23500	104.60606	6.23500	104.58829				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			7.20000	114.75187	7.20000	114.72946				0.00	0	1,620,349,40
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,620,349,40</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,620,349,40</b>
OML09 On 14/09/2022 Spot Bond			6.46000	107.11031	6.46000	107.09149				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			8.16500	114.54392	8.16500	114.51861				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	0.00000				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML12 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	<b>200,000,00</b>
OML13 On 23/09/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total PEP03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP03</b>										<b>0.00</b>	<b>0</b>	
PEP04 On 05/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total PEP04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP04</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total PRE2C1 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 PRE2C1</b>									<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000			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			7.74500	112.57564	7.72000	112.65837		503,622,035,520,500.00	839,718,790,900	1,782,869,479.00	
<b>Total R186 SPOT</b>								<b>13,622,035,520,500.00</b>	<b>839,718,790,900</b>	<b>782,869,479.00</b>	
<b>Total For R186</b>								<b>13,622,035,520,500.00</b>	<b>839,718,790,900</b>	<b>782,869,479.00</b>	
R197 On 07/12/2023 Spot Bond			1.73000	322.44883	1.70000	322.54362		92,939,526,581,000.00	53,722,269,700	71,453,797.50	
<b>Total R197 SPOT</b>								<b>12,939,526,581,000.00</b>	<b>53,722,269,700</b>	<b>71,453,797.50</b>	
<b>Total For R197</b>								<b>12,939,526,581,000.00</b>	<b>53,722,269,700</b>	<b>71,453,797.50</b>	
R202 On 07/12/2033 Spot Bond			3.77500	247.32828	3.77500	247.25985		167,639,162,630,000.00	44,407,725,200	269,530,832.20	
<b>Total R202 SPOT</b>								<b>17,639,162,630,000.00</b>	<b>44,407,725,200</b>	<b>269,530,832.20</b>	
<b>Total For R202</b>								<b>17,639,162,630,000.00</b>	<b>44,407,725,200</b>	<b>269,530,832.20</b>	
R2023 On 28/02/2023 Spot Bond			5.37000	105.97614	5.32000	106.01129		373,664,469,000,000.00	69,583,700,000	568,910,336.20	
<b>Total R2023 SPOT</b>								<b>13,664,469,000,000.00</b>	<b>69,583,700,000</b>	<b>568,910,336.20</b>	
<b>Total For R2023</b>								<b>13,664,469,000,000.00</b>	<b>69,583,700,000</b>	<b>568,910,336.20</b>	
R2030 On 31/01/2030 Spot Bond			9.18500	93.75965	9.18000	93.76302		748,988,173,009,500.00	129,993,268,700	1,682,186,593.20	
<b>Total R2030 SPOT</b>								<b>18,988,173,009,500.00</b>	<b>129,993,268,700</b>	<b>1,682,186,593.20</b>	
<b>Total For R2030</b>								<b>18,988,173,009,500.00</b>	<b>129,993,268,700</b>	<b>1,682,186,593.20</b>	
R2032 On 31/03/2032 Spot Bond			9.61000	94.45564	9.60500	94.46134		886,311,546,418,000.00	300,344,593,800	791,361,501.10	
<b>Total R2032 SPOT</b>								<b>36,311,546,418,000.00</b>	<b>300,344,593,800</b>	<b>791,361,501.10</b>	
<b>Total For R2032</b>								<b>36,311,546,418,000.00</b>	<b>300,344,593,800</b>	<b>791,361,501.10</b>	
R2035 On 28/02/2035 Spot Bond			10.05000	95.70222	10.03000	95.81133		398,340,040,000,000.00	238,640,800,000	1,377,555,193.90	
<b>Total R2035 SPOT</b>								<b>18,340,040,000,000.00</b>	<b>238,640,800,000</b>	<b>1,377,555,193.90</b>	
<b>Total For R2035</b>								<b>18,340,040,000,000.00</b>	<b>238,640,800,000</b>	<b>1,377,555,193.90</b>	
R2037 On 31/01/2037 Spot Bond			10.21000	87.39623	10.19000	87.50943		410,039,870,000,000.00	236,047,000,000	1,086,076,916.00	
<b>Total R2037 SPOT</b>								<b>10,039,870,000,000.00</b>	<b>236,047,000,000</b>	<b>1,086,076,916.00</b>	
<b>Total For R2037</b>								<b>10,039,870,000,000.00</b>	<b>236,047,000,000</b>	<b>1,086,076,916.00</b>	
R2040 On 31/01/2040 Spot Bond			10.34000	89.54970	10.32500	89.63593		987,515,520,000,000.00	288,928,000,000	1,146,119,290.00	
<b>Total R2040 SPOT</b>								<b>17,515,520,000,000.00</b>	<b>288,928,000,000</b>	<b>1,146,119,290.00</b>	
<b>Total For R2040</b>								<b>17,515,520,000,000.00</b>	<b>288,928,000,000</b>	<b>1,146,119,290.00</b>	
R2044 On 31/01/2044 Spot Bond			10.39500	86.26316	10.38500	86.31488		602,839,630,000,000.00	827,594,000,000	982,448,075.20	
<b>Total R2044 SPOT</b>								<b>12,839,630,000,000.00</b>	<b>827,594,000,000</b>	<b>982,448,075.20</b>	
<b>Total For R2044</b>								<b>12,839,630,000,000.00</b>	<b>827,594,000,000</b>	<b>982,448,075.20</b>	
R2048 On 28/02/2048 Spot Bond			10.33000	89.89405	10.32000	89.94790		265,516,605,000,000.00	1,187,368,500,000	1,814,289,900.00	

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 R2048 SPOT</b>									<b>5,516,605,000,000.00</b>	<b>187,368,500,000</b>	<b>314,289,900,00</b>
<b>Total For R2048</b>									<b>5,516,605,000,000.00</b>	<b>187,368,500,000</b>	<b>314,289,900,00</b>
R209 On 31/03/2036 Spot Bond			10.02000	74.21044	10.00000	74.30931			976,078,260,000,000.00	97,413,000,000	675,211,780,40
<b>Total R209 SPOT</b>									<b>6,078,260,000,000.00</b>	<b>97,413,000,000</b>	<b>675,211,780,40</b>
<b>Total For R209</b>									<b>6,078,260,000,000.00</b>	<b>97,413,000,000</b>	<b>675,211,780,40</b>
R210 On 31/03/2028 Spot Bond			2.96000	215.86925	2.96000	215.81428			176,782,226,592,000.00	59,723,725,200	192,017,779,90
<b>Total R210 SPOT</b>									<b>6,782,226,592,000.00</b>	<b>59,723,725,200</b>	<b>192,017,779,90</b>
<b>Total For R210</b>									<b>6,782,226,592,000.00</b>	<b>59,723,725,200</b>	<b>192,017,779,90</b>
R213 On 28/02/2031 Spot Bond			9.45000	88.59596	9.44500	88.60040			972,922,899,500,000.00	208,774,910,000	678,392,658,50
<b>Total R213 SPOT</b>									<b>2,922,899,500,000.00</b>	<b>208,774,910,000</b>	<b>678,392,658,50</b>
<b>Total For R213</b>									<b>2,922,899,500,000.00</b>	<b>208,774,910,000</b>	<b>678,392,658,50</b>
R214 On 28/02/2041 Spot Bond			10.33500	71.37387	10.32000	71.44678			719,480,210,000,000.00	746,926,000,000	1,008,845,600,00
<b>Total R214 SPOT</b>									<b>19,480,210,000,000.00</b>	<b>746,926,000,000</b>	<b>1,008,845,600,00</b>
<b>Total For R214</b>									<b>19,480,210,000,000.00</b>	<b>746,926,000,000</b>	<b>1,008,845,600,00</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RDFB12 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB12</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	81,000,000	27,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>81,000,000</b>	<b>27,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>81,000,000</b>	<b>27,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RDFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB15</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RDFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total RDFB17 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB17</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 22/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total RED151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED151</b>										<b>0.00</b>	<b>0</b>	
RED16: On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RED162 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 RED162</b>										<b>0.00</b>	<b>0</b>	
RED30: On 17/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total RES50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES50</b>										<b>0.00</b>	<b>0</b>	
RES52 On 07/05/2024 Spot Bond					0.00000	0.00000				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	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 RES53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RES53</b>									<b>0.00</b>	<b>0</b>	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total RMB106 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RMB106</b>									<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			6.92500	106.09242	6.92500	106.07257			0.00	0	
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			11.75500	94.93304	11.75500	94.90326			0.00	0	300,000,00
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
RW31 On 30/06/2031 Spot Bond			10.80000	100.71452	10.80000	100.68542			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	0.00000			0.00	0	
<b>Total RWL26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RWL26</b>									<b>0.00</b>	<b>0</b>	
RWL28 On 30/06/2028 Spot Bond			9.91000	100.30578	9.91000	100.27913			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			5.43500	104.21271	5.43500	104.19743			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	0.00000			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	0.00000			0.00	0	
<b>Total SBN03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For SBN03</b>									<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			7.91000	110.14558	7.91000	110.12198		3,670,240,000,000.00		464,000,000	116,000,00
<b>Total SBS20 SPOT</b>								<b>3,670,240,000,000.00</b>		<b>464,000,000</b>	<b>116,000,00</b>
<b>Total For SBS20</b>								<b>3,670,240,000,000.00</b>		<b>464,000,000</b>	<b>116,000,00</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
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				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			6.92000	105.82262	6.92000	105.80305				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			7.92000	102.85842	7.92000	102.83635				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			8.21500	108.40827	8.21500	108.38430				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			7.17000	110.97715	7.17000	110.95556				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			7.38000	104.90496	7.38000	104.88396				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			8.90000	105.02004	8.90000	104.99478				0.00	0	600,000,00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
SBS41 On 12/11/2022 Spot Bond			5.68500	105.67796	5.68500	105.66159				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			7.66000	112.31945	7.66000	112.29613				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			8.29500	114.18264	8.29500	114.15700				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			6.01000	104.45602	6.01000	104.43893				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS47 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 SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			6.87000	6.87000	6.87000	6.87000				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	0.00000				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	0.00000				0.00	0	5,000,000.00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000.00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	45,000,000	15,000.00
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>45,000,000</b>	<b>15,000.00</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>45,000,000</b>	<b>15,000.00</b>
SBS56 On 12/06/2022 Spot Bond			4.76000	102.91809	4.76000	102.90487				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	0.00000				0.00	0	500,000.00
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	<b>500,000.00</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	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 SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	170,000,00
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				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>	
SBS70 On 02/02/2025 Spot Bond					0.00000	0.00000				0.00	0	300,000,00
<b>Total SBS70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For SBS70</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
SBS71 On 02/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS71</b>										<b>0.00</b>	<b>0</b>	
SBS72 On 02/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBS72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS72</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.08000	320.52164	2.08000	320.44767				0.00	0	
<b>Total SBSI11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	4.84000				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	0.00000				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	0.00000				0.00	0	
<b>Total SBSS02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBSS02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	27,000,000	9,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>27,000,000</b>	<b>9,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>27,000,000</b>	<b>9,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	768,000,000	192,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>768,000,000</b>	<b>192,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>768,000,000</b>	<b>192,000,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,000,000,000
<b>Total SBT106 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For SBT106</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	66,000,000	5,022,000,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>66,000,000</b>	<b>5,022,000,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>66,000,000</b>	<b>5,022,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.64500	108.36595	6.64500	108.34649				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	0.00000				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	0.00000				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	0.00000				0.00	112,000,000	844,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>112,000,000</b>	<b>844,000,000</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 SBT207</b>										0.00	112,000,000	844,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT208 SPOT</b>										0.00	0	
<b>Total For SBT208</b>										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SBT209 SPOT</b>										0.00	0	
<b>Total For SBT209</b>										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SGI006 SPOT</b>										0.00	0	
<b>Total For SGI006</b>										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLI5 SPOT</b>										0.00	0	
<b>Total For SLI5</b>										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLI6 SPOT</b>										0.00	0	
<b>Total For SLI6</b>										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.70500	98.60767	8.70500	98.58484				0.00	0	
<b>Total SLI7 SPOT</b>										0.00	0	
<b>Total For SLI7</b>										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRA4 SPOT</b>										0.00	0	
<b>Total For SLRA4</b>										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	45,000,000	15,000,000
<b>Total SLRA5 SPOT</b>										0.00	45,000,000	15,000,000
<b>Total For SLRA5</b>										0.00	45,000,000	15,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRA6 SPOT</b>										0.00	0	
<b>Total For SLRA6</b>										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRA7 SPOT</b>										0.00	0	
<b>Total For SLRA7</b>										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRB4 SPOT</b>										0.00	0	
<b>Total For SLRB4</b>										0.00	0	
SLRB5 On 15/08/2022 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 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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.97000	109.30780	6.97000	109.28722				0.00	0	86,270,80
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>86,270,80</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>86,270,80</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	50,000,00
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
SNT05 On 30/11/2025 Spot Bond					0.00000	0.00000				0.00	0	40,000,00
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	4,350,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
SPDA1:On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00: On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	300,000,0€
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
SPG00: On 15/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SSA08 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 SSA08</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	3.39500				0.00	0	
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	
SSN01 On 21/12/2026 Spot Bond			7.68500	112.83068	7.68500	112.80730				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			8.99000	91.12995	8.99000	91.10782				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	0.00000				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	0.00000				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			6.67500	108.18330	6.67500	108.16378				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			4.72000	115.28272	4.72000	115.24781				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	0.00000				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	0.00000				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	0.00000				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			2.71000	2.71000	2.71000	2.71000				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>	
SSN05 On 26/10/2022 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 SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN054 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN060 On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	3.27000				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	4.72000				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN063 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	4.23000				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN064 On 31/03/2028 Spot Bond			4.14000	4.14000	4.14000	4.14000				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>	
SSN065 On 28/05/2023 Spot Bond					0.00000	0.00000				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>	
SSN068 On 28/05/2023 Spot Bond					0.00000	0.00000				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>	
SSN069 On 28/02/2022 Spot Bond					0.00000	0.00000				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>	
SSN070 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	168,000,000	56,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>168,000,000</b>	<b>56,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>168,000,000</b>	<b>56,000,000</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	96,000,000	32,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>96,000,000</b>	<b>32,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>96,000,000</b>	<b>32,000,000</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			4.67500	4.67500	4.67500	4.67500				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN099</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/01/2030 Spot Bond			9.89500	90.07642	9.89500	90.05240				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 31/03/2028 Spot Bond			4.29000	97.11254	4.29000	97.08432				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 07/12/2033 Spot Bond			4.85500	93.07419	4.85500	93.04573				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 10/02/2023 Spot Bond					0.00000	0.00000				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>	
SSN11: On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN111</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 11/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN120 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN120</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN121</b>										<b>0.00</b>	<b>0</b>	
SSN12: On 22/02/2022 Spot Bond					0.00000	0.00000				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	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 SSN131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN131</b>										<b>0.00</b>	<b>0</b>	
SSN131 On 12/10/2022 Spot Bond					0.00000	0.00000				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>	
SSN134 On 20/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN138</b>										<b>0.00</b>	<b>0</b>	
SSN138 On 27/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN139 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN139</b>										<b>0.00</b>	<b>0</b>	
SSN139 On 03/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN140</b>										<b>0.00</b>	<b>0</b>	
SSN140 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN141</b>										<b>0.00</b>	<b>0</b>	
SSN141 On 09/11/2023 Spot Bond					0.00000	0.00000				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>	
SSN142 On 18/02/2022 Spot Bond					0.00000	0.00000				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>	
SSN143 On 18/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN144</b>										<b>0.00</b>	<b>0</b>	
SSN144 On 28/02/2022 Spot Bond					0.00000	0.00000				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>	
SSN145 On 09/12/2022 Spot Bond					0.00000	0.00000				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>	
SSN146 On 15/02/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN148 On 03/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN148</b>										<b>0.00</b>	<b>0</b>	
SSN149 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN149</b>										<b>0.00</b>	<b>0</b>	
SST201 On 08/12/2026 Spot Bond					0.00000	0.00000				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			8.18000	105.94454	8.18000	105.92120				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	103.50534	7.21000	103.48542				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	103.64410	7.72000	103.60097				0.00	0	
<b>Total T17A32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T17A32</b>										<b>0.00</b>	<b>0</b>	
TC001 On 15/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			290,000,000,000,000.00	42,900,000,000	21,000,000,000	
<b>Total TC001 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>42,900,000,000</b>	<b>21,000,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TC001</b>									<b>10,000,000,000,000.00</b>	<b>42,900,000,000</b>	<b>21,000,000,000</b>
TC002 On 15/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			830,000,000,000,000.00	48,300,000,000	24,100,000,000
<b>Total TC002 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>48,300,000,000</b>	<b>24,100,000,000</b>
<b>Total For TC002</b>									<b>10,000,000,000,000.00</b>	<b>48,300,000,000</b>	<b>24,100,000,000</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	
<b>Total TFS159 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>									<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	
<b>Total TFS162 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>									<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
<b>Total TFS163 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TFS163</b>									<b>0.00</b>	<b>0</b>	
TFS164 On 22/10/2024 Spot Bond					0.00000	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 TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	9.82000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	100,000,00
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TH16A: On 21/08/2024 Spot Bond			8.49000	104.12730	8.49000	104.10378				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.80066	5.76000	102.78480				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH16C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C2</b>										<b>0.00</b>	<b>0</b>	
TH16C: On 21/08/2024 Spot Bond					0.00000	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 TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	
TL24 On 05/09/2022 Spot Bond			6.37500	105.49997	6.37500	105.48168				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			6.97500	110.31057	6.97500	110.28968				0.00	0	16,544,40
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>16,544,40</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>16,544,40</b>
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	48,000,000	16,000,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>48,000,000</b>	<b>16,000,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>48,000,000</b>	<b>16,000,00</b>
TL28 On 24/04/2025 Spot Bond			8.18000	105.93982	8.18000	105.91649				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.97500	109.11453	6.97500	109.09387			76,725,000,000.00		11,000,000	1,530,871,50
<b>Total TN23 SPOT</b>									<b>76,725,000,000.00</b>		<b>11,000,000</b>	<b>1,530,871,50</b>
<b>Total For TN23</b>									<b>76,725,000,000.00</b>		<b>11,000,000</b>	<b>1,530,871,50</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	35.71528	100.00000	35.63536				0.00	0	
<b>Total TN23/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
<b>Total For TN23/R2023</b>										<b>0.00</b>	<b>0</b>	
TN25 On 19/08/2025 Spot Bond			8.47000	102.99472	8.47000	102.97150				0.00	0	1,818,213,40
<b>Total TN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,818,213,40</b>
<b>Total For TN25</b>										<b>0.00</b>	<b>0</b>	<b>1,818,213,40</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	14.69926	100.00000	14.66690				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			9.63500	99.10116	9.63500	99.07541		14,452,500,000,000.00		1,500,000,000	32,051,685,90	
<b>Total TN27 SPOT</b>								<b>14,452,500,000,000.00</b>		<b>1,500,000,000</b>	<b>32,051,685,90</b>	
<b>Total For TN27</b>								<b>14,452,500,000,000.00</b>		<b>1,500,000,000</b>	<b>32,051,685,90</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.85273	100.00000	11.82622				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>	
TN29 On 07/02/2029 Spot Bond			10.16000	100.71397	10.16000	100.68625				0.00	0	
<b>Total TN29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN29</b>										<b>0.00</b>	<b>0</b>	
TN30 On 09/10/2030 Spot Bond			10.82000	101.95377	10.82000	101.92426				0.00	0	1,703,000,00
<b>Total TN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,703,000,00</b>
<b>Total For TN30</b>										<b>0.00</b>	<b>0</b>	<b>1,703,000,00</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	119.11479	8.00000	119.08912				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>	
TN34 On 07/02/2034 Spot Bond			11.32700	100.39444	11.32700	100.36371				0.00	0	
<b>Total TN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN34</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			11.60000	97.37601	11.60000	97.34585				0.00	0	723,000,00
<b>Total TN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>723,000,00</b>
<b>Total For TN40</b>										<b>0.00</b>	<b>0</b>	<b>723,000,00</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	103.81047	10.75000	103.78061				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>	
TNF25 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TNF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF25</b>										<b>0.00</b>	<b>0</b>	
TNF27 On 07/02/2027 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 TNF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNF27</b>										<b>0.00</b>	<b>0</b>	
TNI33 On 28/02/2033 Spot Bond			5.21500	100.96063	5.21500	100.85613				0.00	0	
<b>Total TNI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TNI33</b>										<b>0.00</b>	<b>0</b>	
TR5A11 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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>	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.80150	7.61000	100.78763				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	0.00000				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>	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	0.00000				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>	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	0.00000				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>	
TRA3A4 On 14/11/2022 Spot Bond			6.38500	104.21050	6.38500	104.19241				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>	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	9,000,000	3,000,000
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>9,000,000</b>	<b>3,000,000</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>9,000,000</b>	<b>3,000,000</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	27,000,000	9,000,000
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>27,000,000</b>	<b>9,000,000</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>27,000,000</b>	<b>9,000,000</b>
TRA4A: On 13/04/2024 Spot Bond			6.67500	108.21511	6.67500	108.19560			180,225,000,000.00	27,000,000	9,000,000	
<b>Total TRA4A4 SPOT</b>									<b>180,225,000,000.00</b>	<b>27,000,000</b>	<b>9,000,000</b>	
<b>Total For TRA4A4</b>									<b>180,225,000,000.00</b>	<b>27,000,000</b>	<b>9,000,000</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				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	102.96442	8.62000	102.94055				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TRA5B2 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 TRA5B2</b>										<b>0.00</b>	<b>0</b>	
TRA5C On 20/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TSP256 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP256</b>										<b>0.00</b>	<b>0</b>	
TSP257 On 11/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total TSP259 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP259</b>										<b>0.00</b>	<b>0</b>	
TSP26€ On 16/09/2022 Spot Bond					0.00000	0.00000				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>	
TSP261 On 07/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TSP261 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP261</b>										<b>0.00</b>	<b>0</b>	
TSP262 On 13/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			640,000,000,000,000.00	106,400,000,000	53,200,000,00	
<b>Total TSP262 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>106,400,000,000</b>	<b>53,200,000,00</b>	
<b>Total For TSP262</b>									<b>10,000,000,000,000.00</b>	<b>106,400,000,000</b>	<b>53,200,000,00</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
<b>Total TU1B11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1B11</b>										<b>0.00</b>	<b>0</b>	
TU1D1 On 31/01/2025 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 TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 18/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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>	
TWC39 On 11/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	
<b>Total TWC397 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC397</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 22/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC398 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC398</b>										<b>0.00</b>	<b>0</b>	
TWC39 On 28/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC399</b>										<b>0.00</b>	<b>0</b>	
TWC40 On 06/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC400 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC400</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			10.01000	109.23453	10.01000	109.20506				0.00	0	230,000,00
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>230,000,00</b>
UU1A0 On 15/05/2024 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0: On 15/05/2026 Spot Bond					0.00000	0.00000				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>	
UU1A0: On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				297,000,000,000,000.00	2,970,000,000	5,360,000,000
<b>Total UU1A04 SPOT</b>										<b>17,000,000,000,000.00</b>	<b>2,970,000,000</b>	<b>5,360,000,000</b>
<b>Total For UU1A04</b>										<b>17,000,000,000,000.00</b>	<b>2,970,000,000</b>	<b>5,360,000,000</b>
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				504,000,000,000,000.00	5,040,000,000	33,960,000,000
<b>Total UU1A05 SPOT</b>										<b>14,000,000,000,000.00</b>	<b>5,040,000,000</b>	<b>33,960,000,000</b>
<b>Total For UU1A05</b>										<b>14,000,000,000,000.00</b>	<b>5,040,000,000</b>	<b>33,960,000,000</b>
UU1B0 On 15/05/2026 Spot Bond					0.00000	0.00000				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>	
UU1B0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,800,000,000
<b>Total UU1B02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>11,800,000,000</b>
<b>Total For UU1B02</b>										<b>0.00</b>	<b>0</b>	<b>11,800,000,000</b>
UU1C0 On 15/05/2026 Spot Bond					0.00000	0.00000				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>	
UU1C0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,200,000,000
<b>Total UU1C02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
<b>Total For UU1C02</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,000</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
VKE17 On 27/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>1.54e+017</b>	<b>1,687,047,876,400</b>	<b>135,903,087,400</b>
<b>Total for SPOT :</b>										<b>1.54e+017</b>	<b>687,047,876,400</b>	<b>135,903,087,400</b>
<b>Total Futures</b>										<b>1.536265208e+017</b>	<b>687,047,888,592</b>	<b>135,904,170,900</b>
<b>Total Options</b>										<b>0.000000000</b>	<b>0</b>	<b>123,800</b>
<b>Grand Total:</b>										<b>1.54e+017</b>	<b>687,047,888,592</b>	<b>135,904,294,700</b>