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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/11/2020

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.61032	76.17293	11.52485	76.62269			0.00	0	35
ES33	On	06/05/2021	Bond Future			11.86696	73.20608	11.77777	73.66098			0.00	0	
ES33	On	05/08/2021	Bond Future			12.13737	73.99948	12.04424	74.45940			0.00	0	
ES33	On	04/11/2021	Bond Future			12.41655	71.02080	12.31931	71.48576			0.00	0	
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>35</b>
ES42	On	04/02/2021	Bond Future			12.19907	74.60706	12.09248	75.22358			0.00	0	4,78
ES42	On	06/05/2021	Bond Future			12.45346	71.13996	12.34184	71.76338			0.00	0	
ES42	On	05/08/2021	Bond Future			12.71456	71.91136	12.59773	72.54164			0.00	0	
ES42	On	04/11/2021	Bond Future			12.98627	68.42710	12.86384	69.06421			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,78</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,78</b>
I2025	On	04/02/2021	Bond Future			146.36576	146.36576	146.77402	146.77402			29,273,152.00	200	3,11
I2025	On	06/05/2021	Bond Future			147.95290	147.95290	148.36631	148.36631			0.00	0	
I2025	On	05/08/2021	Bond Future			148.06297	148.06297	148.48116	148.48116			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	Open Interest
I2025	On	04/11/2021	Bond Future			149.68845	149.68845	150.11136	150.11136			0.00	0	
<b>Total I2025 Future</b>												<b>29,273,152.00</b>	<b>200</b>	<b>3,17</b>
<b>Total For I2025</b>												<b>29,273,152.00</b>	<b>200</b>	<b>3,17</b>
I2029	On	04/02/2021	Bond Future			103.51198	103.51198	103.50607	103.50607			0.00	0	2,23
I2029	On	06/05/2021	Bond Future			103.49679	103.49679	103.49124	103.49124			0.00	0	
I2029	On	05/08/2021	Bond Future			104.64272	104.64272	104.63731	104.63731			0.00	0	
I2029	On	04/11/2021	Bond Future			104.64309	104.64309	104.63768	104.63768			0.00	0	
<b>Total I2029 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,23</b>
<b>Total For I2029</b>												<b>0.00</b>	<b>0</b>	<b>2,23</b>
I2033	On	04/02/2021	Bond Future			97.51143	97.51143	97.81159	97.81159			0.00	0	7,61
I2033	On	06/05/2021	Bond Future			97.35506	97.35506	97.65889	97.65889			0.00	0	
I2033	On	05/08/2021	Bond Future			98.43302	98.43302	98.74034	98.74034			0.00	0	
I2033	On	04/11/2021	Bond Future			98.29101	98.29101	98.60181	98.60181			0.00	0	
<b>Total I2033 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,61</b>
<b>Total For I2033</b>												<b>0.00</b>	<b>0</b>	<b>7,61</b>
I2038	On	04/02/2021	Bond Future			107.75962	107.75962	108.18837	108.18837			0.00	0	9,46
I2038	On	06/05/2021	Bond Future			108.92843	108.92843	109.36230	109.36230			0.00	0	
I2038	On	05/08/2021	Bond Future			108.41545	108.41545	108.85426	108.85426			0.00	0	
I2038	On	04/11/2021	Bond Future			109.60579	109.60579	110.04950	110.04950			0.00	0	
<b>Total I2038 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,46</b>
<b>Total For I2038</b>												<b>0.00</b>	<b>0</b>	<b>9,46</b>
I2046	On	04/02/2021	Bond Future			96.31768	96.31768	96.95855	96.95855			0.00	0	14,77
I2046	On	06/05/2021	Bond Future			95.57459	95.57459	96.22284	96.22284			0.00	0	
I2046	On	05/08/2021	Bond Future			96.63300	96.63300	97.28866	97.28866			0.00	0	
I2046	On	04/11/2021	Bond Future			95.88951	95.88951	96.55242	96.55242			0.00	0	
<b>Total I2046 Future</b>												<b>0.00</b>	<b>0</b>	<b>14,77</b>
<b>Total For I2046</b>												<b>0.00</b>	<b>0</b>	<b>14,77</b>
I2050	On	04/02/2021	Bond Future			96.80330	96.80330	97.51389	97.51389			0.00	0	12,46
I2050	On	06/05/2021	Bond Future			97.85301	97.85301	98.57176	98.57176			0.00	0	
I2050	On	05/08/2021	Bond Future			97.01173	97.01173	97.73854	97.73854			0.00	0	
I2050	On	04/11/2021	Bond Future			98.07695	98.07695	98.81185	98.81185			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,46</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>12,46</b>
R186	On	04/02/2021	Bond Future			7.13240	117.33201	7.09748	117.51323		7.26	0.00	0	77,64
R186	On	06/05/2021	Bond Future			7.29951	118.57606	7.26238	118.75977		6.62	0.00	0	
R186	On	05/08/2021	Bond Future			7.48057	114.57961	7.44107	114.76552		6.64	0.00	0	
R186	On	04/11/2021	Bond Future			7.67119	115.81180	7.62916	115.99980		5.96	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>77,64</b>
R186	On	04/02/2021	Bond Future	8.16	Call			5,586.83000	5.58683	5,420,360	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			228.76000	0.22876	243,510	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			5,630.30000	5.63030	5,463,510	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			223.30000	0.22330	237,730	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			5,543.45000	5.54345	5,377,300	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			234.33000	0.23433	249,400	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Call			4,903.81000	4.90381	4,743,150	7.90	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			332.33000	0.33233	352,890	7.90	0.00	0	15,17
R186	On	06/05/2021	Bond Future	10.76	Call			15,794.43000	15.79443	15,610,980	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			3.30000	0.00330	3,560	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			15,835.39000	15.83539	15,651,930	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			3.21000	0.00321	3,460	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			15,876.33000	15.87633	15,692,870	7.18	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			3.12000	0.00312	3,370	7.18	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			6,227.59000	6.22759	6,076,970	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			839.66000	0.83966	874,950	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,262.00000	6.26200	6,111,030	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			829.77000	0.82977	864,710	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,193.25000	6.19325	6,042,960	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			849.66000	0.84966	885,280	7.15	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,959.89000	3.95989	3,838,320	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,832.53000	1.83253	1,898,960	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,902.50000	3.90250	3,781,800	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,862.61000	1.86261	1,929,910	6.09	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			3,931.14000	3.93114	3,810,010	6.10	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,847.51000	1.84751	1,914,380	6.10	0.00	0	
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>15,17</b>
<b>Total For R186</b>												<b>0.00</b>	<b>0</b>	<b>92,81</b>
R197	On	04/02/2021	Bond Future			316.14900	316.14900	315.96966	315.96966			0.00	0	2,46
R197	On	06/05/2021	Bond Future			319.57689	319.57689	319.39718	319.39718			0.00	0	
R197	On	05/08/2021	Bond Future			315.12382	315.12382	314.94251	314.94251			0.00	0	
R197	On	04/11/2021	Bond Future			318.58390	318.58390	318.40092	318.40092			0.00	0	
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,46</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,46</b>
R202	On	04/02/2021	Bond Future			215.61297	215.61297	215.59701	215.59701			0.00	0	7,82
R202	On	06/05/2021	Bond Future			217.95064	217.95064	217.93578	217.93578			0.00	0	
R202	On	05/08/2021	Bond Future			216.11920	216.11920	216.10435	216.10435			0.00	0	
R202	On	04/11/2021	Bond Future			218.49199	218.49199	218.47720	218.47720			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total R202 Future</b>													<b>0.00</b>	<b>0</b>	<b>7,82</b>
<b>Total For R202</b>													<b>0.00</b>	<b>0</b>	<b>7,82</b>
R2023	On	04/02/2021	Bond Future			4.17449	110.42818	4.06258	110.65619		1.61		0.00	0	31,13
R2023	On	06/05/2021	Bond Future			4.15645	107.69198	4.02780	107.92293		1.59		0.00	0	
R2023	On	05/08/2021	Bond Future			4.12186	108.85871	3.97093	109.09236		1.42		0.00	0	
R2023	On	04/11/2021	Bond Future			4.07337	106.12197	3.89236	106.35821		1.18		0.00	0	
<b>Total R2023 Future</b>													<b>0.00</b>	<b>0</b>	<b>31,13</b>
R2023	On	04/02/2021	Bond Future	6.33	Call			4,500.22000	4.50022	4,272,210	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			0.00000	0.00000	0,000	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			4,519.52000	4.51952	4,291,510	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			0.00000	0.00000	0,000	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			4,480.91000	4.48091	4,252,900	2.00		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			0.00000	0.00000	0,000	2.00		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			6,108.77000	6.10877	5,877,820	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			6,125.40000	6.12540	5,894,450	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.86		0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			6,142.03000	6.14203	5,911,080	1.86		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			2,102.93000	2.10293	1,890,470	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			54.17000	0.05417	75,360	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			2,075.25000	2.07525	1,863,600	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			56.70000	0.05670	78,700	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			2,089.09000	2.08909	1,877,030	1.59		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			55.43000	0.05543	77,020	1.59		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			117.19000	0.11719	160,380	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			1,446.39000	1.44639	1,252,750	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			115.07000	0.11507	157,670	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			1,424.97000	1.42497	1,232,530	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			119.33000	0.11933	163,130	1.29		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			1,435.67000	1.43567	1,242,620	1.29		0.00	0	
<b>Total R2023 Option</b>													<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>													<b>0.00</b>	<b>0</b>	<b>31,13</b>
R2030	On	04/02/2021	Bond Future			9.06212	93.76465	9.00710	94.08442		12.23		24,191,279.70	258	110,66
R2030	On	06/05/2021	Bond Future			9.25973	94.75957	9.20219	95.08319		11.49		0.00	0	
R2030	On	05/08/2021	Bond Future			9.47360	91.78112	9.41334	92.10841		11.39		0.00	0	
R2030	On	04/11/2021	Bond Future			9.68453	92.76833	9.62153	93.09927		10.32		0.00	0	
<b>Total R2030 Future</b>													<b>24,191,279.70</b>	<b>258</b>	<b>110,66</b>
R2030	On	04/02/2021	Bond Future	9.16	Call			2,685.07000	2.68507	2,491,690	12.36		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/02/2021	Bond Future	9.16	Put			1,799.90000	1.79990	1,926,290	12.36	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			748.90000	0.74890	663,950	11.72	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			2,652.57000	2.65257	2,819,590	12.14	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			1,790.65000	1.79065	1,637,900	12.14	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			7,001.94000	7.00194	6,715,150	13.43	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			764.28000	0.76428	678,080	11.73	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			1,899.46000	1.89946	2,031,070	12.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			2,554.11000	2.55411	2,365,950	12.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.20	Put			1,704.38000	1.70438	1,825,630	12.39	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			1,824.41000	1.82441	1,952,100	12.35	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Put			4,618.03000	4.61803	4,852,850	11.72	0.00	0	
R2030	On	04/02/2021	Bond Future	8.20	Call			533.10000	0.53310	466,970	11.59	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	9.30	Call			3,171.94000	3.17194	2,961,060	12.49	0.00	0	
R2030	On	04/02/2021	Bond Future	9.30	Put			1,485.75000	1.48575	1,594,640	12.49	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.35	Call			3,356.82000	3.35682	3,140,030	12.55	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			374.89000	0.37489	407,870	13.43	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	8.37	Put			4,572.07000	4.57207	4,805,640	11.73	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			2,718.33000	2.71833	2,523,650	12.37	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			1,775.65000	1.77565	1,900,740	12.37	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			2,652.02000	2.65202	2,459,940	12.35	0.00	0	
R2030	On	04/02/2021	Bond Future	9.35	Put			1,386.72000	1.38672	1,489,700	12.55	0.00	0	2,00
R2030	On	04/02/2021	Bond Future	9.20	Call			2,819.33000	2.81933	2,620,810	12.39	0.00	0	1,60
R2030	On	04/02/2021	Bond Future	8.20	Put			5,390.46000	5.39046	5,644,100	11.59	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Call			5,465.61000	5.46561	5,230,920	12.10	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			1,530.75000	1.53075	1,619,680	12.10	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			3,061.24000	3.06124	2,886,760	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			2,960.92000	2.96092	3,110,060	11.47	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			7,928.43000	7.92843	8,193,340	10.84	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			4,376.68000	4.37668	4,570,650	11.18	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			1,898.66000	1.89866	1,769,010	11.18	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			2,827.95000	2.82795	2,972,280	11.50	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			3,209.18000	3.20918	3,029,890	11.50	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			9,671.57000	9.67157	9,380,540	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			2,860.93000	2.86093	2,693,270	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call			12,948.42000	12.94842	12,637,150	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put			151.04000	0.15104	163,390	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			12,992.46000	12.99246	12,681,020	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			148.64000	0.14864	160,820	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			12,904.37000	12.90437	12,593,280	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			634.96000	0.63496	576,250	10.84	0.00	0	70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	06/05/2021	Bond Future	10.74	Put		610.70000	0.61070	652,000	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call		5,937.84000	5.93784	5,694,860	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		1,366.38000	1.36638	1,447,020	12.24	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		3,155.73000	3.15573	3,311,690	11.43	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		153.47000	0.15347	166,000	12.51	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put		460.64000	0.46064	493,230	12.51	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.74	Call		8,779.78000	8.77978	8,497,460	12.51	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		276.02000	0.27602	294,990	12.30	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		6,934.89000	6.93489	6,691,200	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		1,659.57000	1.65957	1,743,170	12.21	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		6,973.14000	6.97314	6,728,910	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		1,647.41000	1.64741	1,730,470	12.22	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		6,896.95000	6.89695	6,653,810	12.20	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		4,946.96000	4.94696	5,138,300	11.06	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		2,379.42000	2.37942	2,243,470	11.06	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		3,459.55000	3.45955	3,609,670	11.36	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,658.84000	3.65884	3,481,670	11.36	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		13,509.28000	13.50928	13,200,960	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		1,672.08000	1.67208	1,756,230	12.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		1,956.18000	1.95618	2,049,140	11.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call		6,913.01000	6.91301	6,674,500	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		1,943.59000	1.94359	2,036,020	11.03	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		6,949.45000	6.94945	6,710,420	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		1,931.07000	1.93107	2,022,980	11.04	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		6,876.61000	6.87661	6,638,630	11.02	0.00	0	
<b>Total R2030 Option</b>											<b>0.00</b>	<b>0</b>	<b>17,400</b>
<b>Total For R2030</b>											<b>24,191,279.70</b>	<b>258</b>	<b>128,000</b>
R2032	On	04/02/2021	Bond Future			10.11455	90.67987	10.07543	90.91621	14.37	544,079.22	6	120,300
R2032	On	06/05/2021	Bond Future			10.32983	87.49673	10.28898	87.73604	14.27	0.00	0	
R2032	On	05/08/2021	Bond Future			10.55610	88.44503	10.51346	88.68709	13.57	0.00	0	
R2032	On	04/11/2021	Bond Future			10.78926	85.25149	10.74476	85.49623	12.89	0.00	0	
<b>Total R2032 Future</b>											<b>544,079.22</b>	<b>6</b>	<b>120,300</b>
R2032	On	04/02/2021	Bond Future	9.62	Call		1,316.46000	1.31646	1,225,420	14.00	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		4,132.74000	4.13274	4,278,040	14.00	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		1,338.25000	1.33825	1,246,230	14.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		4,091.39000	4.09139	4,235,710	14.02	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		721.38000	0.72138	660,960	13.62	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		5,364.07000	5.36407	5,173,600	15.52	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,295.06000	1.29506	1,204,980	13.99	0.00	0	

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	04/02/2021	Bond Future	10.82	Put		1,011.04000	1.01104	1,056,910	15.52	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Put		4,174.54000	4.17454	4,320,800	13.99	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		8,513.33000	8.51333	8,723,380	13.33	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		242.08000	0.24208	215,790	13.33	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		5,655.24000	5.65524	5,831,160	13.62	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		610.81000	0.61081	635,520	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		3,590.01000	3.59001	3,454,400	14.34	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		10,449.90000	10.44990	10,235,040	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		603.49000	0.60349	627,940	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		10,492.35000	10.49235	10,277,240	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put		596.24000	0.59624	620,440	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		10,407.46000	10.40746	10,192,860	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		12,425.57000	12.42557	12,200,960	15.55	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		338.16000	0.33816	352,860	15.55	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		3,349.71000	3.34971	3,453,410	14.34	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		6,966.71000	6.96671	6,793,260	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		2,330.44000	2.33044	2,399,050	14.47	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		7,004.49000	7.00449	6,830,650	14.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		2,315.53000	2.31553	2,383,750	14.48	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		6,928.97000	6.92897	6,755,920	14.46	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		2,345.44000	2.34544	2,414,450	14.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put		2,472.42000	2.47242	2,542,370	13.88	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		7,507.11000	7.50711	7,331,970	13.89	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		2,458.28000	2.45828	2,527,880	13.89	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		7,543.71000	7.54371	7,368,210	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		2,444.23000	2.44423	2,513,470	13.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		7,470.56000	7.47056	7,295,770	13.88	0.00	0	
<b>Total R2032 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,870</b>
<b>Total For R2032</b>											<b>544,079.22</b>	<b>6</b>	<b>124,210</b>
R2035	On	04/02/2021	Bond Future			10.86614	89.77882	10.79596	90.22761	15.80	0.00	0	100,050
R2035	On	06/05/2021	Bond Future			11.08672	86.25679	11.01358	86.71081	15.98	0.00	0	
R2035	On	05/08/2021	Bond Future			11.32140	87.19156	11.24511	87.65053	15.24	0.00	0	
R2035	On	04/11/2021	Bond Future			11.56195	83.65497	11.48240	84.11897	14.58	0.00	0	
<b>Total R2035 Future</b>											<b>0.00</b>	<b>0</b>	<b>100,050</b>
R2035	On	04/02/2021	Bond Future	10.05	Call		854.03000	0.85403	742,070	14.82	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		5,843.69000	5.84369	6,180,520	14.82	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Call		4,002.98000	4.00298	3,706,570	16.34	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		1,835.31000	1.83531	1,987,690	16.34	0.00	0	60
R2035	On	04/02/2021	Bond Future	10.06	Call		871.32000	0.87132	757,730	14.84	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/02/2021	Bond Future	10.06	Put			5,791.35000	5.79135	6,126,550	14.84	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			837.10000	0.83710	726,750	14.81	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			5,896.47000	5.89647	6,234,910	14.81	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			1,017.63000	1.01763	890,750	14.98	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			5,383.36000	5.38336	5,705,270	14.98	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.02	Call			7,682.26000	7.68226	7,338,810	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			1,735.39000	1.73539	1,845,960	17.44	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.15	Put			3,435.51000	3.43551	3,629,910	16.13	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			4,485.47000	4.48547	4,720,520	15.80	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			3,202.81000	3.20281	2,983,840	15.80	0.00	0	1,6%
R2035	On	06/05/2021	Bond Future	12.37	Call			9,095.37000	9.09537	8,725,490	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			2,502.10000	2.50210	2,653,570	16.66	0.00	0	1,6%
R2035	On	06/05/2021	Bond Future	12.77	Call			10,784.53000	10.78453	10,390,020	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			799.43000	0.79943	858,940	17.44	0.00	0	1,6%
R2035	On	06/05/2021	Bond Future	10.40	Put			6,059.82000	6.05982	6,346,300	15.35	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			2,106.91000	2.10691	1,939,370	15.35	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.36	Call			9,054.03000	9.05403	8,684,830	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			4,279.48000	4.27948	4,019,860	16.13	0.00	0	6%
R2035	On	06/05/2021	Bond Future	12.91	Call			11,388.28000	11.38828	10,986,540	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			683.79000	0.68379	736,070	17.44	0.00	0	6%
R2035	On	06/05/2021	Bond Future	10.24	Call			1,743.60000	1.74360	1,596,140	15.15	0.00	0	7%
R2035	On	06/05/2021	Bond Future	11.55	Call			5,750.89000	5.75089	5,448,340	16.66	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			1,237.13000	1.23713	1,321,950	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			1,224.47000	1.22447	1,308,610	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			9,012.73000	9.01273	8,644,230	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			1,249.88000	1.24988	1,335,400	17.44	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Call			4,878.11000	4.87811	4,599,430	16.33	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			2,999.54000	2.99954	3,174,880	16.33	0.00	0	7%
R2035	On	06/05/2021	Bond Future	10.24	Put			6,771.15000	6.77115	7,077,710	15.15	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.31000	0.00031	0,250	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			50,673.76000	50.67376	51,132,670	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.32000	0.00032	0,260	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			50,557.06000	50.55706	51,015,970	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.33000	0.00033	0,260	14.33	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			50,440.49000	50.44049	50,899,390	14.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			8,409.63000	8.40963	8,080,540	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			2,699.23000	2.69923	2,834,140	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			5,671.35000	5.67135	5,399,270	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			4,125.56000	4.12556	4,317,480	14.79	0.00	0	7%
R2035	On	04/11/2021	Bond Future	12.52	Call			8,443.66000	8.44366	8,113,890	15.77	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 Intere
R2035	On	04/11/2021	Bond Future	11.08	Put			6,083.53000	6.08353	6,336,680	14.22	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			9,652.35000	9.65235	9,985,810	13.66	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,815.20000	1.81520	1,684,660	13.66	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Call			8,477.74000	8.47774	8,147,290	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			2,680.59000	2.68059	2,814,820	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			2,662.06000	2.66206	2,795,610	15.77	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call			3,676.63000	3.67663	3,465,780	14.22	0.00	0	
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>12,77</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>112,87</b>
R2037	On	04/02/2021	Bond Future			11.08302	81.05981	10.98686	81.67054		17.72	0.00	0	129,51
R2037	On	06/05/2021	Bond Future			11.30327	81.92026	11.20311	82.53783		17.02	0.00	0	
R2037	On	05/08/2021	Bond Future			11.53929	78.55243	11.43476	79.17687		17.10	0.00	0	
R2037	On	04/11/2021	Bond Future			11.76874	79.39760	11.65990	80.02883		15.52	0.00	0	
<b>Total R2037 Future</b>												<b>0.00</b>	<b>0</b>	<b>129,57</b>
R2037	On	04/02/2021	Bond Future	13.73	Call			15,030.61000	15.03061	14,427,420	19.65	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put			38.96000	0.03896	46,500	19.65	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put			883.97000	0.88397	998,280	19.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call			966.07000	0.96607	806,780	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put			5,608.08000	5.60808	6,059,520	16.61	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call			2,336.30000	2.33630	2,046,550	17.53	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put			3,217.66000	3.21766	3,538,640	17.53	0.00	0	7
R2037	On	04/02/2021	Bond Future	10.35	Call			1,080.69000	1.08069	908,040	16.73	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call			947.82000	0.94782	790,730	16.60	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put			5,659.31000	5.65931	6,112,950	16.60	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Call			6,487.56000	6.48756	5,999,780	19.42	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put			958.81000	0.95881	1,081,760	19.42	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put			4,694.72000	4.69472	5,102,910	16.96	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call			251.30000	0.25130	196,460	16.14	0.00	0	7
R2037	On	04/02/2021	Bond Future	11.97	Call			6,812.58000	6.81258	6,316,160	19.58	0.00	0	30
R2037	On	04/02/2021	Bond Future	9.65	Put			9,514.60000	9.51460	10,070,490	16.14	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call			1,357.10000	1.35710	1,154,560	16.96	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.27	Call			929.68000	0.92968	774,770	16.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put			5,710.74000	5.71074	6,166,560	16.58	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put			5,307.55000	5.30755	5,745,630	16.73	0.00	0	7
R2037	On	06/05/2021	Bond Future	12.42	Call			8,504.81000	8.50481	8,021,940	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			1,467.36000	1.46736	1,602,060	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call			8,544.43000	8.54443	8,060,560	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			1,453.15000	1.45315	1,586,850	18.58	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			8,584.11000	8.58411	8,099,230	18.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	06/05/2021	Bond Future	12.44	Put		1,439.05000	1.43905	1,571,740	18.58	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		2,694.49000	2.69449	2,887,770	18.10	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		7,458.42000	7.45842	7,029,250	18.07	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		2,726.71000	2.72671	2,921,980	18.07	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		7,497.03000	7.49703	7,066,860	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		2,710.67000	2.71067	2,904,940	18.09	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		7,535.43000	7.53543	7,104,270	18.10	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		8,906.55000	8.90655	8,450,390	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		2,510.36000	2.51036	2,685,430	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		8,838.87000	8.83887	8,384,490	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		2,545.11000	2.54511	2,721,960	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		8,872.69000	8.87269	8,417,420	16.79	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		2,527.69000	2.52769	2,703,650	16.79	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For R2037</b>											<b>0.00</b>	<b>0</b>	<b>130,86</b>
R2040	On	04/02/2021	Bond Future			11.25102	82.71773	11.14438	83.43397	17.81	0.00	0	76,40
R2040	On	06/05/2021	Bond Future			11.46891	83.59584	11.35777	84.32001	17.38	0.00	0	
R2040	On	05/08/2021	Bond Future			11.70233	79.99585	11.58625	80.72805	17.55	0.00	0	
R2040	On	04/11/2021	Bond Future			11.92886	80.85665	11.80791	81.59677	15.97	0.00	0	
<b>Total R2040 Future</b>											<b>0.00</b>	<b>0</b>	<b>76,40</b>
R2040	On	04/02/2021	Bond Future	10.41	Call		900.58000	0.90058	730,590	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		6,114.96000	6.11496	6,661,210	16.76	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		919.47000	0.91947	746,870	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Put		8,210.55000	8.21055	8,834,710	16.02	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		404.46000	0.40446	312,380	16.02	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call		5,329.70000	5.32970	4,814,520	19.26	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Put		7,112.60000	7.11260	7,700,760	16.37	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		617.10000	0.61710	489,020	16.37	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call		4,567.35000	4.56735	4,087,670	18.85	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		6,170.89000	6.17089	6,719,720	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Put		11,951.06000	11.95106	12,636,400	15.87	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		111.66000	0.11166	80,760	15.87	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.42	Put		6,059.39000	6.05939	6,603,030	16.79	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call		881.95000	0.88195	714,540	16.74	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		1,767.04000	1.76704	2,003,600	18.85	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Put		1,453.28000	1.45328	1,654,340	19.26	0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		12,599.41000	12.59941	13,290,360	15.87	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		88.92000	0.08892	63,630	15.87	0.00	0	50
R2040	On	06/05/2021	Bond Future	12.43	Put		1,746.67000	1.74667	1,923,050	19.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	06/05/2021	Bond Future	12.44	Call		8,363.70000	8.36370	7,814,640	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		1,730.08000	1.73008	1,905,190	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		8,282.47000	8.28247	7,735,950	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Put		3,425.66000	3.42566	3,728,300	17.79	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		4,863.41000	4.86341	4,441,880	17.79	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		12,366.18000	12.36618	11,723,250	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put		1,763.39000	1.76339	1,941,040	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		657.24000	0.65724	738,480	19.01	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.43	Call		8,323.05000	8.32305	7,775,260	19.01	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		6,055.77000	6.05577	6,502,360	16.88	0.00	0	30
R2040	On	06/05/2021	Bond Future	10.83	Call		2,471.24000	2.47124	2,193,660	16.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		8,160.41000	8.16041	7,650,910	18.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		2,789.60000	2.78960	3,012,300	18.93	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		8,200.84000	8.20084	7,690,220	18.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		2,773.27000	2.77327	2,994,850	18.95	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		8,120.01000	8.12001	7,611,640	18.92	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,236.13000	3.23613	2,934,300	17.08	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		4,956.98000	4.95698	5,306,510	17.60	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		4,726.10000	4.72610	4,343,430	17.60	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		17,236.83000	17.23683	16,550,390	18.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		2,806.03000	2.80603	3,029,860	18.92	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		384.21000	0.38421	429,970	18.97	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		6,763.03000	6.76303	7,193,400	17.08	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		9,056.70000	9.05670	8,530,500	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		2,759.94000	2.75994	2,973,860	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		9,091.75000	9.09175	8,564,490	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		2,741.15000	2.74115	2,954,010	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		9,021.69000	9.02169	8,496,560	17.24	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		2,778.84000	2.77884	2,993,830	17.24	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>7,50</b>
<b>Total For R2040</b>											<b>0.00</b>	<b>0</b>	<b>83,90</b>
R2044	On	04/02/2021	Bond Future			11.37662	78.94092	11.27505	79.61866	18.85	0.00	0	39,13
R2044	On	06/05/2021	Bond Future			11.58964	79.77895	11.48370	80.46424	18.35	0.00	0	
R2044	On	05/08/2021	Bond Future			11.81774	76.26285	11.70701	76.95567	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future			12.03890	77.08345	11.92343	77.78377	16.83	0.00	0	
<b>Total R2044 Future</b>											<b>0.00</b>	<b>0</b>	<b>39,13</b>
R2044	On	04/02/2021	Bond Future	10.04	Put		9,381.86000	9.38186	9,994,220	16.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		283.29000	0.28329	217,910	16.83	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,561.63000	1.56163	1,321,610	18.15	0.00	0	

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	04/02/2021	Bond Future	10.84	Put			4,579.94000	4.57994	5,017,660	18.15	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.29	Call			504.77000	0.50477	399,740	16.92	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call			105.46000	0.10546	77,490	16.83	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.36	Call			598.18000	0.59818	478,420	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put			7,177.61000	7.17761	7,735,590	17.07	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put			7,625.01000	7.62501	8,197,720	16.92	0.00	0	26
R2044	On	04/02/2021	Bond Future	10.37	Call			612.47000	0.61247	490,530	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put			7,115.10000	7.11510	7,670,900	17.09	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call			584.12000	0.58412	466,530	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put			7,240.46000	7.24046	7,800,610	17.05	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put			12,357.52000	12.35752	13,007,290	16.83	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call			7,759.04000	7.75904	7,256,000	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call			7,801.82000	7.80182	7,297,620	19.95	0.00	0	
R2044	On	06/05/2021	Bond Future	11.79	Put			3,203.41000	3.20341	3,474,410	18.72	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.10	Call			2,872.58000	2.87258	2,580,630	17.85	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put			5,443.19000	5.44319	5,836,530	17.85	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call			8,058.82000	8.05882	7,547,850	20.07	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put			1,886.70000	1.88670	2,061,020	20.07	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.45	Put			1,956.03000	1.95603	2,135,970	19.97	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put			1,984.64000	1.98464	2,166,890	19.92	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put			7,233.41000	7.23341	7,702,950	17.24	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call			1,827.08000	1.82708	1,611,330	17.24	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call			3,795.53000	3.79553	3,448,100	18.23	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put			4,344.31000	4.34431	4,682,170	18.23	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Put			2,943.68000	2.94368	3,197,340	18.90	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put			4,514.42000	4.51442	4,861,330	18.18	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call			3,634.68000	3.63468	3,296,300	18.18	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call			5,156.98000	5.15698	4,742,690	18.72	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put			1,970.37000	1.97037	2,151,460	19.95	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call			7,844.45000	7.84445	7,339,100	19.97	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Call			5,578.47000	5.57847	5,146,840	18.90	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call			8,140.59000	8.14059	7,658,550	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			2,845.38000	2.84538	3,056,160	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			8,175.72000	8.17572	7,692,580	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			2,824.82000	2.82482	3,034,500	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			8,105.51000	8.10551	7,624,570	20.02	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			2,866.07000	2.86607	3,077,950	20.02	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			3,048.84000	3.04884	3,264,010	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			8,616.59000	8.61659	8,130,430	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			3,028.84000	3.02884	3,243,000	18.17	0.00	0	

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	04/11/2021	Bond Future	12.91	Call			8,650.19000	8.65019	8,163,020	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			3,008.96000	3.00896	3,222,110	18.17	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			8,583.04000	8.58304	8,097,890	18.17	0.00	0	
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>19,35</b>
<b>Total For R2044</b>												<b>0.00</b>	<b>0</b>	<b>58,53</b>
R2048	On	04/02/2021	Bond Future			11.30841	82.43432	11.20670	83.13036		18.09	0.00	0	111,16
R2048	On	06/05/2021	Bond Future			11.51008	78.89744	11.40399	79.60128		18.70	0.00	0	
R2048	On	05/08/2021	Bond Future			11.72389	79.75249	11.61306	80.46405		17.88	0.00	0	
R2048	On	04/11/2021	Bond Future			11.94167	76.19900	11.82595	76.91823		17.18	0.00	0	
<b>Total R2048 Future</b>												<b>0.00</b>	<b>0</b>	<b>111,16</b>
R2048	On	04/02/2021	Bond Future	10.47	Call			824.74000	0.82474	667,910	16.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put			6,210.65000	6.21065	6,749,860	16.49	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call			843.30000	0.84330	683,870	16.51	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put			6,269.87000	6.26987	6,811,670	16.47	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Put			11,022.89000	11.02289	11,678,490	15.98	0.00	0	
R2048	On	04/02/2021	Bond Future	9.80	Call			156.48000	0.15648	116,040	15.98	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.80	Put			4,481.26000	4.48126	4,928,450	17.29	0.00	0	
R2048	On	04/02/2021	Bond Future	10.80	Call			1,585.33000	1.58533	1,336,480	17.29	0.00	0	2,14
R2048	On	04/02/2021	Bond Future	10.48	Put			6,151.82000	6.15182	6,688,430	16.51	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Put			2,020.27000	2.02027	2,277,620	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call			3,998.20000	3.99820	3,559,510	18.47	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Put			4,718.64000	4.71864	5,180,100	17.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call			1,453.76000	1.45376	1,219,180	17.19	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call			806.44000	0.80644	652,200	16.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			7,861.21000	7.86121	7,344,860	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			2,022.89000	2.02289	2,210,380	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call			7,900.75000	7.90075	7,383,110	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			2,004.34000	2.00434	2,190,540	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			7,940.34000	7.94034	7,421,420	20.47	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			1,985.93000	1.98593	2,170,850	20.47	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			2,827.64000	2.82764	3,042,350	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			8,247.47000	8.24747	7,752,890	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			2,868.95000	2.86895	3,085,930	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			8,283.60000	8.28360	7,787,880	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			2,848.35000	2.84835	3,064,190	19.34	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			8,319.53000	8.31953	7,822,680	19.34	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			8,893.35000	8.89335	8,387,580	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			2,933.37000	2.93337	3,146,830	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			8,824.73000	8.82473	8,321,030	18.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/11/2021	Bond Future	12.83	Put			2,972.89000	2.97289	3,188,420	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			8,859.02000	8.85902	8,354,280	18.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			2,953.07000	2.95307	3,167,560	18.54	0.00	0	
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>4,28</b>
<b>Total For R2048</b>												<b>0.00</b>	<b>0</b>	<b>115,44</b>
R209	On	04/02/2021	Bond Future			10.54609	70.11086	10.46033	70.59975		18.67	1,542,438.92	22	27,70
R209	On	06/05/2021	Bond Future			10.73496	67.71439	10.64596	68.20880		18.32	0.00	0	2,88
R209	On	05/08/2021	Bond Future			10.93142	68.44826	10.83904	68.94814		17.40	0.00	0	
R209	On	04/11/2021	Bond Future			11.13162	66.04446	11.03575	66.54976		16.52	0.00	0	
<b>Total R209 Future</b>												<b>1,542,438.92</b>	<b>22</b>	<b>30,55</b>
R209	On	04/02/2021	Bond Future	10.11	Call			1,605.58000	1.60558	1,409,430	18.23	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put			3,656.16000	3.65616	3,948,900	18.23	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Call			1,628.47000	1.62847	1,430,480	18.24	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put			3,619.30000	3.61930	3,910,200	18.24	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call			1,582.75000	1.58275	1,388,450	18.22	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put			3,693.15000	3.69315	3,987,740	18.22	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,445.66000	2.44566	2,233,540	18.08	0.00	0	5,30
R209	On	06/05/2021	Bond Future	12.23	Call			8,936.07000	8.93607	8,518,690	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			8,898.96000	8.89896	8,482,250	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			875.66000	0.87566	953,360	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			2,637.07000	2.63707	2,824,200	18.97	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put			5,639.91000	5.63991	5,955,600	17.81	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call			1,889.75000	1.88975	1,711,030	17.81	0.00	0	1,50
R209	On	06/05/2021	Bond Future	10.25	Put			4,709.96000	4.70996	4,992,250	18.08	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Call			9,010.38000	9.01038	8,591,680	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			848.03000	0.84803	923,740	19.93	0.00	0	9,10
R209	On	06/05/2021	Bond Future	11.00	Call			4,573.30000	4.57330	4,266,020	18.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			866.37000	0.86637	943,400	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			8,973.22000	8.97322	8,555,170	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put			857.16000	0.85716	933,520	19.93	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Call			5,431.75000	5.43175	5,097,340	19.43	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			2,176.30000	2.17630	2,336,300	19.43	0.00	0	9,10
R209	On	05/08/2021	Bond Future	11.79	Put			2,243.79000	2.24379	2,387,810	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			7,172.75000	7.17275	6,816,080	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			2,226.68000	2.22668	2,369,890	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			7,204.37000	7.20437	6,846,890	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			2,209.67000	2.20967	2,352,070	18.80	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,141.17000	7.14117	6,785,310	18.80	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			7,862.04000	7.86204	7,495,310	17.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.17	Put			2,225.10000	2.22510	2,363,670	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			7,892.77000	7.89277	7,525,310	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			2,209.30000	2.20930	2,347,140	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			7,923.54000	7.92354	7,555,360	17.90	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			2,193.59000	2.19359	2,330,710	17.90	0.00	0	
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>28,62</b>
<b>Total For R209</b>												<b>1,542,438.92</b>	<b>22</b>	<b>59,17</b>
R210	On	04/02/2021	Bond Future			193.12841	193.12841	193.11837	193.11837			0.00	0	1,25
R210	On	06/05/2021	Bond Future			192.51291	192.51291	192.50351	192.50351			0.00	0	
R210	On	05/08/2021	Bond Future			194.64462	194.64462	194.63550	194.63550			0.00	0	
R210	On	04/11/2021	Bond Future			194.04600	194.04600	194.03694	194.03694			0.00	0	
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,25</b>
R212	On	04/02/2021	Bond Future			169.85738	169.85738	169.90067	169.90067			0.00	0	7,05
R212	On	06/05/2021	Bond Future			171.69950	171.69950	171.74407	171.74407			0.00	0	
R212	On	05/08/2021	Bond Future			171.27227	171.27227	171.31760	171.31760			0.00	0	
R212	On	04/11/2021	Bond Future			173.15272	173.15272	173.19867	173.19867			0.00	0	
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,05</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>7,05</b>
R213	On	04/02/2021	Bond Future			9.58810	86.66087	9.54366	86.91268		13.88	0.00	0	8,95
R213	On	06/05/2021	Bond Future			9.78364	84.05083	9.73730	84.30578		13.52	0.00	0	
R213	On	05/08/2021	Bond Future			9.99228	84.96155	9.94394	85.21941		12.89	0.00	0	
R213	On	04/11/2021	Bond Future			10.20849	82.34608	10.15809	82.60676		12.19	0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,95</b>
R213	On	04/02/2021	Bond Future	9.40	Call			1,919.30000	1.91930	1,792,980	13.80	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			2,740.12000	2.74012	2,865,610	13.80	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,945.48000	1.94548	1,818,130	13.81	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			2,708.83000	2.70883	2,833,290	13.81	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,893.32000	1.89332	1,768,030	13.80	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			2,771.67000	2.77167	2,898,190	13.80	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			317.64000	0.31764	334,510	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			11,160.10000	11.16010	10,922,430	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			326.40000	0.32640	343,680	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			11,201.51000	11.20151	10,963,640	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			321.99000	0.32199	339,070	14.70	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			11,242.94000	11.24294	11,004,860	14.70	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			1,963.34000	1.96334	2,033,580	13.73	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			6,603.03000	6.60303	6,416,260	13.71	0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future	10.84	Put		1,990.14000	1.99014	2,061,230	13.71	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		3,246.96000	3.24696	3,353,270	12.99	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		5,568.09000	5.56809	5,723,020	12.44	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		2,255.74000	2.25574	2,152,810	12.44	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		6,639.13000	6.63913	6,451,930	13.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		1,976.70000	1.97670	2,047,360	13.72	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		6,675.27000	6.67527	6,487,650	13.73	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		6,387.81000	6.38781	6,203,640	13.63	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		2,073.04000	2.07304	2,146,730	13.63	0.00	0	20
R213	On	05/08/2021	Bond Future	10.14	Call		4,286.29000	4.28629	4,134,740	12.99	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		2,190.47000	2.19047	2,265,050	13.02	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,922.32000	6.92232	6,735,810	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		2,177.23000	2.17723	2,251,400	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		6,852.67000	6.85267	6,666,960	13.01	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		2,203.51000	2.20351	2,278,480	13.01	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,887.61000	6.88761	6,701,510	13.02	0.00	0	
<b>Total R213 Option</b>											<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For R213</b>											<b>0.00</b>	<b>0</b>	<b>9,55</b>
R214	On	04/02/2021	Bond Future			11.02169	66.64746	10.91507	67.25294	20.40	0.00	0	15,42
R214	On	06/05/2021	Bond Future			11.21042	64.07742	11.09969	64.68964	20.08	0.00	0	
R214	On	05/08/2021	Bond Future			11.40960	64.77183	11.29446	65.39076	19.04	0.00	0	
R214	On	04/11/2021	Bond Future			11.61214	62.19142	11.49248	62.81705	18.14	0.00	0	
<b>Total R214 Future</b>											<b>0.00</b>	<b>0</b>	<b>15,42</b>
R214	On	04/02/2021	Bond Future	10.32	Call		1,219.24000	1.21924	1,028,180	19.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put		4,773.06000	4.77306	5,187,480	19.86	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call		1,238.26000	1.23826	1,045,100	19.87	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put		4,729.81000	4.72981	5,142,130	19.87	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call		1,200.40000	1.20040	1,011,440	19.84	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put		4,816.57000	4.81657	5,233,090	19.84	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		7,407.80000	7.40780	6,938,800	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		1,483.97000	1.48397	1,627,190	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call		7,441.66000	7.44166	6,971,660	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		1,470.32000	1.47032	1,612,540	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call		7,475.57000	7.47557	7,004,570	21.85	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		1,456.79000	1.45679	1,598,010	21.85	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		2,715.10000	2.71510	2,919,330	20.15	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,438.47000	6.43847	6,025,770	20.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		2,746.28000	2.74628	2,952,510	20.11	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		6,472.02000	6.47202	6,058,310	20.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/08/2021	Bond Future	12.02	Put		2,730.75000	2.73075	2,935,970	20.13	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,505.39000	6.50539	6,090,690	20.15	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,499.77000	7.49977	7,063,920	19.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		2,627.96000	2.62796	2,817,740	19.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		7,433.87000	7.43387	6,999,710	19.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		2,654.45000	2.65445	2,845,920	19.58	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,466.81000	7.46681	7,031,810	19.60	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		2,641.16000	2.64116	2,831,790	19.60	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>15,42</b>
<b>Total for Bond</b>											<b>55,550,949.84</b>	<b>486</b>	<b>1,035,42</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
<b>Total E170 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For E170</b>											<b>0.00</b>	<b>0</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	

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

Contract Details	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 R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R208/R207</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R204 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>									<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R209/R208 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>									<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R210 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>									<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R212 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>									<b>0.00</b>	<b>0</b>	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>									<b>0.00</b>	<b>0</b>	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>									<b>0.00</b>	<b>0</b>	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>									<b>0.00</b>	<b>0</b>	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>									<b>0.00</b>	<b>0</b>	
GOVI On 04/02/2021 GOVI			737.27700	737.27700	740.59500	740.59500			0.00	0	95
GOVI On 06/05/2021 GOVI			745.08900	745.08900	748.44600	748.44600			0.00	0	
GOVI On 05/08/2021 GOVI			753.07300	753.07300	756.46700	756.46700			0.00	0	
GOVI On 04/11/2021 GOVI			761.24900	761.24900	764.68100	764.68100			0.00	0	
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>95</b>
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			103,550.00000	10.35500	136,730,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.96	Put			103,650.00000	10.36500	136,830,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.94	Put			103,450.00000	10.34500	136,630,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			697,760.00000	69.77600	664,190,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		697,660.00000	69.76600	664,090,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call		697,560.00000	69.75600	663,990,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		373,370.00000	37.33700	339,430,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		373,270.00000	37.32700	339,330,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Call		373,170.00000	37.31700	339,230,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call		362,710.00000	36.27100	328,390,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Call		362,610.00000	36.26100	328,290,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Call		362,810.00000	36.28100	328,490,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put		0.00000	0.00000	0,000		0.00	0	
<b>Total GOVI Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For GOVI</b>											<b>0.00</b>	<b>0</b>	<b>95</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>95</b>
AL37	On	04/02/2021	Index Future			776.23400	776.23400	777.37400	777.37400		0.00	0	
AL37	On	06/05/2021	Index Future			784.45900	784.45900	785.61400	785.61400		0.00	0	
AL37	On	05/08/2021	Index Future			792.86500	792.86500	794.03400	794.03400		0.00	0	
AL37	On	04/11/2021	Index Future			801.47300	801.47300	802.65500	802.65500		0.00	0	
<b>Total AL37 Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL37</b>											<b>0.00</b>	<b>0</b>	
AL7T	On	04/02/2021	Index Future			853.95300	853.95300	856.49500	856.49500		0.00	0	
AL7T	On	06/05/2021	Index Future			863.00100	863.00100	865.57400	865.57400		0.00	0	
AL7T	On	05/08/2021	Index Future			872.24900	872.24900	874.85100	874.85100		0.00	0	
AL7T	On	04/11/2021	Index Future			881.71900	881.71900	884.35000	884.35000		0.00	0	
<b>Total AL7T Future</b>											<b>0.00</b>	<b>0</b>	
<b>Total For AL7T</b>											<b>0.00</b>	<b>0</b>	
ALBI	On	04/02/2021	Index Future			746.74100	746.74100	750.21200	750.21200		0.00	0	23
ALBI	On	06/05/2021	Index Future			754.65300	754.65300	758.16500	758.16500		0.00	0	
ALBI	On	05/08/2021	Index Future			762.74000	762.74000	766.29000	766.29000		0.00	0	
ALBI	On	04/11/2021	Index Future			771.02100	771.02100	774.61000	774.61000		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>23</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>23</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
IGOV	On	04/02/2021	Index Future			265.30400	265.30400	265.92700	265.92700			0.00	0	96
IGOV	On	06/05/2021	Index Future			268.18000	268.18000	268.81100	268.81100			0.00	0	2
IGOV	On	05/08/2021	Index Future			271.11800	271.11800	271.75600	271.75600			0.00	0	
IGOV	On	04/11/2021	Index Future			274.12500	274.12500	274.77000	274.77000			0.00	0	
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,01</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,01</b>
<b>Total for Index</b>												<b>0.00</b>	<b>0</b>	<b>1,24</b>
JIBAR	f On	18/11/2020	Jibar Future			3.33500	96.66500	3.33500	96.66500			0.00	0	
JIBAR	f On	15/12/2020	Jibar Future			3.29500	96.70500	3.30500	96.69500			0.00	0	30,0
JIBAR	f On	20/01/2021	Jibar Future			3.27000	96.73000	3.28000	96.72000			0.00	0	
JIBAR	f On	17/02/2021	Jibar Future			3.24000	96.76000	3.24000	96.76000			0.00	0	
JIBAR	f On	17/03/2021	Jibar Future			3.27500	96.72500	3.27500	96.72500			0.00	0	
JIBAR	f On	21/04/2021	Jibar Future			3.30000	96.70000	3.30000	96.70000			0.00	0	
JIBAR	f On	15/06/2021	Jibar Future			3.37000	96.63000	3.37000	96.63000			0.00	0	
JIBAR	f On	15/09/2021	Jibar Future			3.47500	96.52500	3.47500	96.52500			0.00	0	30,00
JIBAR	f On	15/12/2021	Jibar Future			3.68000	96.32000	3.69000	96.31000			0.00	0	
JIBAR	f On	16/03/2022	Jibar Future			3.79000	96.21000	3.81000	96.19000			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.08500	95.91500	4.11500	95.88500			0.00	0	
JIBAR	f On	21/09/2022	Jibar Future			4.17500	95.82500	4.20500	95.79500			0.00	0	
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>60,01</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>60,01</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>60,01</b>
5Y STN	On	21/12/2021	Interest Rate Swap			90.33000	90.33000	90.32000	90.32000			0.00	0	5
<b>Total 5Y STND Future</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total For 5Y STND</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Interest Rate Swap</b>												<b>0.00</b>	<b>0</b>	<b>5</b>
<b>Total for Derivatives :</b>											<b>55,550,949.84</b>	<b>486</b>	<b>1,097,72</b>	
AA06	On	15/04/2021	Spot Bond					0.00000	100.27877			0.00	0	
<b>Total AA06 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AA06</b>												<b>0.00</b>	<b>0</b>	
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total AA06/JIBAR SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AA06/JIBAR</b>												<b>0.00</b>	<b>0</b>	
AA07	On	15/04/2021	Spot Bond			4.81000	102.74118	4.81000	102.72790			0.00	0	
<b>Total AA07 SPOT</b>												<b>0.00</b>	<b>0</b>	
<b>Total For AA07</b>												<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB01/R On 24/11/2020 Spot Bond			10.00000	110.56800	10.00000	110.53800				0.00	0	
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	
ABC12/ On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	
ABCPI3 On 07/12/2023 Spot Bond			3.77000	303.94558	3.77000	303.89715				0.00	0	97,000,00
<b>Total ABCPI3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>97,000,00</b>
<b>Total For ABCPI3</b>										<b>0.00</b>	<b>0</b>	<b>97,000,00</b>
ABF001 On 13/09/2026 Spot Bond					0.00000	100.85690				0.00	0	
<b>Total ABF001 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF001</b>										<b>0.00</b>	<b>0</b>	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.40863				0.00	0	
<b>Total ABF003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>										<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.36392	9.65000	103.67074				0.00	0	
<b>Total ABF004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF004</b>										<b>0.00</b>	<b>0</b>	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.19399				0.00	0	
<b>Total ABF007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABF007</b>										<b>0.00</b>	<b>0</b>	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.88792				0.00	0	
<b>Total ABFN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN09</b>										<b>0.00</b>	<b>0</b>	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.61627				0.00	0	
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.30946				0.00	0	
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.51907				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.03980				0.00	0	
<b>Total ABFN21 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 ABFN21</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.74105			0.00	0	
<b>Total ABFN22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.47044			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	102.70130			0.00	0	
<b>Total ABFN25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.40070			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 29/08/2021 Spot Bond					0.00000	101.15104			0.00	0	
<b>Total ABFN27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN27</b>									<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.19820			0.00	0	800,000,00
<b>Total ABFN28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
<b>Total For ABFN28</b>									<b>0.00</b>	<b>0</b>	<b>800,000,00</b>
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.89699			0.00	0	
<b>Total ABFN29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN29</b>									<b>0.00</b>	<b>0</b>	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.92774			0.00	0	
<b>Total ABFN30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN30</b>									<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.01200			0.00	0	
<b>Total ABFN31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN31</b>									<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.56745			0.00	0	
<b>Total ABFN32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABFN32</b>									<b>0.00</b>	<b>0</b>	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.63806			0.00	0	1,800,000,00
<b>Total ABFN33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
<b>Total For ABFN33</b>									<b>0.00</b>	<b>0</b>	<b>1,800,000,00</b>
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.41901			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.66613				0.00	0	
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.93626				0.00	0	
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.49569				0.00	0	
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.30612				0.00	0	
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.23502				0.00	0	
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.51499				0.00	0	
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.60619				0.00	0	
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.72501				0.00	0	
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.42022				0.00	0	
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.43313				0.00	0	
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.44241				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>	

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 24/06/2025 Spot Bond					0.00000	100.69608				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.92226				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.91794				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>	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.45683				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>	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.01133				0.00	0	
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.05261				0.00	0	
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			4.38000	4.38000	4.38000	144.70100				0.00	0	
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	
ABKI03 On 13/10/2021 Spot Bond			100.00000	62.25107	100.00000	62.10899				0.00	0	
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	
ABKI04 On 13/03/2024 Spot Bond			7.41000	7.41000	7.41000	136.06337			1,173,744,000,000.00	158,400,000	79,200,000	
<b>Total ABKI04 SPOT</b>									<b>1,173,744,000,000.00</b>	<b>158,400,000</b>	<b>79,200,000</b>	
<b>Total For ABKI04</b>									<b>1,173,744,000,000.00</b>	<b>158,400,000</b>	<b>79,200,000</b>	
ABKI04 On 13/03/2024 Spot Bond			100.00000	16.23506	100.00000	16.19778			0.00	0		
<b>Total ABKI04/I2025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	99.15133				0.00	0	
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	
ABN05 On 18/04/2021 Spot Bond			3.06000	214.39093	3.06000	214.36090				0.00	0	
<b>Total ABN05 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 ABN05</b>									<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	145.48667			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			4.78000	4.78000	4.78000	179.24832			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			5.04000	5.04000	5.04000	207.16523			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			5.65000	5.65000	5.65000	106.09894			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			6.91500	6.91500	6.91500	121.84303			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>	
ABN80 On 31/03/2021 Spot Bond			4.31000	4.31000	4.31000	101.76477			0.00	0	
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	
ABN87 On 21/12/2026 Spot Bond			6.92500	6.92500	6.92500	121.78874			0.00	0	
<b>Total ABN87 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABN87</b>									<b>0.00</b>	<b>0</b>	
ABS11 On 09/04/2021 Spot Bond			3.70000	103.22906	3.70000	103.21875			0.00	0	620,000,00
<b>Total ABS11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
<b>Total For ABS11</b>									<b>0.00</b>	<b>0</b>	<b>620,000,00</b>
ABS13 On 14/05/2022 Spot Bond			4.15000	108.00411	4.15000	107.99186			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			4.47000	110.11782	4.47000	110.10438			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			6.48000	116.63895	6.48000	116.61841			0.00	0	2,040,000,00
<b>Total ABS16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,040,000,00</b>
<b>Total For ABS16</b>									<b>0.00</b>	<b>0</b>	<b>2,040,000,00</b>
ABS17 On 11/11/2027 Spot Bond			7.69000	115.88355	7.69000	115.85939			0.00	0	1,500,000,00

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 ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
ABS18 On 26/09/2023 Spot Bond			4.89000	114.46450	4.89000	114.44923				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			6.80000	111.10736	6.80000	111.08684				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.06655	100.00000	11.04179				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			2.12000	2.12000	2.12000	318.04550				0.00	0	
<b>Total ABSI2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI2</b>										<b>0.00</b>	<b>0</b>	
ABSI4 On 31/01/2022 Spot Bond			1.50000	170.15265	1.50000	170.13600				0.00	0	
<b>Total ABSI4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABSI4</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			9.79000	9.79000	9.79000	107.26087				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>	
ACL08 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.94065				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>	
ACL09 On 20/12/2025 Spot Bond					0.00000	100.90961				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>	
ACL12 On 20/09/2021 Spot Bond					0.00000	256.46618				0.00	0	
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	
ACL12 On 20/09/2021 Spot Bond					0.00000	256.48669				0.00	0	
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.87100				0.00	0	250,000,00
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.87568				0.00	0	
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.30851				0.00	0	
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.90673				0.00	0	
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.90673				0.00	0	
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.93316				0.00	0	
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.93316				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	173.95665				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	177.41905				0.00	0	
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.85703				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>	
ACL220 On 26/01/2021 Spot Bond					0.00000	100.32617				0.00	0	
<b>Total ACL220 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 ACL220</b>										<b>0.00</b>	<b>0</b>	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.85080				0.00	0	
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.82748				0.00	0	
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.10660				0.00	0	
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.38359				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	99.92150				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	99.92070				0.00	0	
<b>Total AECI04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI04</b>										<b>0.00</b>	<b>0</b>	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.26261				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	97.81077				0.00	60,000,000	130,000,00
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>130,000,00</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>60,000,000</b>	<b>130,000,00</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	97.42311				0.00	0	
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGL03</b>										<b>0.00</b>	<b>0</b>	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.57593				0.00	202,500,000	272,500,00
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>202,500,000</b>	<b>272,500,00</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>202,500,000</b>	<b>272,500,00</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	101.93447				0.00	0	
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AGT02</b>										<b>0.00</b>	<b>0</b>	
AGT03 On 05/06/2025 Spot Bond					0.00000	99.45907				0.00	0	160,000,00

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 AGT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For AGT03</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
AGT04 On 27/10/2025 Spot Bond					0.00000	100.87075				0.00	0	160,000,00
<b>Total AGT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For AGT04</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
AHF2A On 18/07/2021 Spot Bond					0.00000	100.39709				0.00	0	
<b>Total AHF2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2A3</b>										<b>0.00</b>	<b>0</b>	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.39709				0.00	0	
<b>Total AHF2B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2B3</b>										<b>0.00</b>	<b>0</b>	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.46796				0.00	0	
<b>Total AHF2C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF2C3</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.38530				0.00	0	
<b>Total AHF3A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A5</b>										<b>0.00</b>	<b>0</b>	
AHF3A On 18/04/2022 Spot Bond					0.00000	100.38135				0.00	0	
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.42470				0.00	0	
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	
AHF3B On 18/04/2022 Spot Bond					0.00000	100.46802				0.00	0	
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.60951				0.00	0	
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.65266				0.00	0	
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.22899				0.00	0	
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	99.91848				0.00	0	
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	
AHF5A: On 21/08/2023 Spot Bond			5.34000	113.82490	5.34000	113.80860				0.00	0	
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	
AHF5B: On 21/08/2023 Spot Bond					0.00000	99.91364				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C: On 21/08/2023 Spot Bond					0.00000	99.90720				0.00	0	480,000,00
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>480,000,00</b>
AHF5D: On 21/08/2023 Spot Bond					0.00000	99.86236				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.25889				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.42586				0.00	0	170,000,00
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
AHF6B: On 21/08/2024 Spot Bond					0.00000	99.91358				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C: On 21/08/2024 Spot Bond					0.00000	99.90712				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	99.86217				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	99.92006				0.00	0	440,000,00
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	<b>440,000,00</b>
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.91037				0.00	0	
<b>Total AHF7B1 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 AHF7B1</b>										<b>0.00</b>	<b>0</b>	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.90393				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>	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.84944				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>	
AIR02 On 30/04/2023 Spot Bond			6.22000	112.82358	6.22000	112.80459				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			5.34000	116.77404	5.34000	116.75731				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			11.36500	96.87131	11.36500	96.84222				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			5.21000	176.78449	5.21000	176.74940				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>	
APF04 On 21/10/2021 Spot Bond					0.00000	100.51213				0.00	0	
<b>Total APF04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF04</b>										<b>0.00</b>	<b>0</b>	
APF06 On 24/08/2022 Spot Bond					0.00000	100.42458				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	101.04879				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>	
APF08 On 24/07/2021 Spot Bond					0.00000	100.14972				0.00	0	
<b>Total APF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF08</b>										<b>0.00</b>	<b>0</b>	
APF09 On 24/07/2023 Spot Bond					0.00000	100.57853				0.00	0	
<b>Total APF09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF09</b>										<b>0.00</b>	<b>0</b>	
APF10 On 11/09/2022 Spot Bond					0.00000	101.16978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total APF10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	99.88008				0.00	0	
<b>Total APF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF12</b>										<b>0.00</b>	<b>0</b>	
APF13 On 30/06/2021 Spot Bond					0.00000	101.64181				0.00	0	
<b>Total APF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF13</b>										<b>0.00</b>	<b>0</b>	
APF14 On 22/09/2023 Spot Bond					0.00000	101.05179				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>	
ASN02 On 07/12/2033 Spot Bond			5.39000	222.54571	5.39000	222.50063				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			5.40500	199.85931	5.40500	199.81874				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>	
ASN09 On 20/12/2020 Spot Bond					0.00000	99.58928				0.00	0	
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 02/12/2020 Spot Bond					0.00000	101.15802				0.00	0	
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 07/03/2021 Spot Bond					0.00000	101.06387				0.00	0	
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	
ASN12 On 20/12/2020 Spot Bond					0.00000	101.24341				0.00	0	
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 20/12/2020 Spot Bond					0.00000	101.22791				0.00	0	
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	
ASN13 On 31/01/2022 Spot Bond			2.48000	168.21394	2.48000	168.19304				0.00	0	
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 20/06/2021 Spot Bond					0.00000	97.28300				0.00	0	
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 04/05/2021 Spot Bond					0.00000	100.19475				0.00	120,000,000	30,000,000
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
ASN14 On 04/05/2021 Spot Bond					0.00000	100.19622				0.00	0	
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	
ASN14 On 31/01/2022 Spot Bond			2.52500	168.12569	2.52500	168.10459				0.00	0	
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 31/05/2021 Spot Bond					0.00000	53.03199				0.00	0	
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	
ASN15 On 02/06/2021 Spot Bond					0.00000	101.19960				0.00	120,000,000	30,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</b>
ASN15 On 31/03/2028 Spot Bond			5.42000	171.98578	5.42000	171.95068				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>	
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN156 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 ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.12087				0.00	0	
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.97121				0.00	0	
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.18782				0.00	0	
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.01397				0.00	0	
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.73676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN194 On 31/01/2038 Spot Bond			5.44000	98.04396	5.44000	98.02406				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>	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.77778				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>	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.79053				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.86900				0.00	0	160,000,00
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ASN204 On 24/08/2021 Spot Bond					0.00000	99.87175				0.00	0	
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN208 On 24/08/2025 Spot Bond					0.00000	99.85359				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.16667				0.00	0	
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	
ASN214 On 29/05/2021 Spot Bond					0.00000	101.05994				0.00	0	
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	
ASN255 On 20/06/2023 Spot Bond					0.00000	101.01087				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.77857				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.01438				0.00	120,000,000	30,000,00
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</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
ASN27: On 20/08/2048 Spot Bond					0.00000	99.95576				0.00	120,000,000	30,000,00
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,00</b>
ASN28: On 21/08/2023 Spot Bond					0.00000	99.91396				0.00	0	
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.98558				0.00	0	
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.78202				0.00	0	
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.84771				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>	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.10396				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 20/01/2021 Spot Bond					0.00000	100.92855				0.00	0	
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 31/03/2029 Spot Bond			4.89500	4.89500	4.89500	95.67883				0.00	0	
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	
ASN31: On 28/02/2033 Spot Bond			5.51500	5.51500	5.51500	87.29644				0.00	0	
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.79918				0.00	0	
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.92225				0.00	0	
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.11848				0.00	0	
<b>Total ASN333 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 ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.80571				0.00	0	
<b>Total ASN335 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN335</b>										<b>0.00</b>	<b>0</b>	
ASN33: On 31/01/2038 Spot Bond			5.55000	96.65537	5.55000	96.63546				0.00	0	
<b>Total ASN337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN337</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.86322				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 12/02/2021 Spot Bond					0.00000	100.06626				0.00	0	
<b>Total ASN342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN342</b>										<b>0.00</b>	<b>0</b>	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.06626				0.00	0	30,000,00
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.77773				0.00	0	
<b>Total ASN346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN346</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83159				0.00	0	
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN351</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.82436				0.00	0	
<b>Total ASN354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN354</b>										<b>0.00</b>	<b>0</b>	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.82436				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	101.16655				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.00301				0.00	0	
<b>Total ASN369 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN369</b>										<b>0.00</b>	<b>0</b>	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.80724				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.83988				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 29/10/2021 Spot Bond					0.00000	100.27394				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 15/03/2021 Spot Bond					0.00000	100.90832				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 15/03/2021 Spot Bond					0.00000	100.90832				0.00	0	
<b>Total ASN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN384</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.98908				0.00	0	
<b>Total ASN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN386</b>										<b>0.00</b>	<b>0</b>	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.81501				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 20/11/2020 Spot Bond					0.00000	99.96081				0.00	0	
<b>Total ASN395 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN395</b>										<b>0.00</b>	<b>0</b>	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.86453				0.00	0	
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN399</b>										<b>0.00</b>	<b>0</b>	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.80879				0.00	0	
<b>Total ASN409 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN409</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.96414				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41 On 05/12/2020 Spot Bond					0.00000	101.01537				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42( On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42( On 20/12/2024 Spot Bond					0.00000	105.47049				0.00	0	
<b>Total ASN421 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN421</b>										<b>0.00</b>	<b>0</b>	
ASN44( On 17/06/2021 Spot Bond					0.00000	100.80346				0.00	0	160,000,00
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ASN44( On 17/06/2021 Spot Bond					0.00000	100.80346				0.00	0	160,000,00
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	<b>160,000,00</b>
ASN44( On 22/06/2023 Spot Bond					0.00000	100.73906				0.00	0	
<b>Total ASN449 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN449</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 23/06/2025 Spot Bond					0.00000	100.76493				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 01/07/2023 Spot Bond					0.00000	101.04183				0.00	0	
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 20/03/2023 Spot Bond					0.00000	100.99542				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN45( On 21/12/2026 Spot Bond					0.00000	103.83623				0.00	0	
<b>Total ASN459 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN459</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.41817				0.00	0	
<b>Total ASN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN460</b>										<b>0.00</b>	<b>0</b>	
ASN46( On 17/07/2023 Spot Bond					0.00000	100.42252				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 28/02/2023 Spot Bond					0.00000	103.24071				0.00	0	
<b>Total ASN462 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 ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/03/2024 Spot Bond					0.00000	103.38416				0.00	0	
<b>Total ASN463 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN463</b>										<b>0.00</b>	<b>0</b>	
ASN46: On 31/01/2022 Spot Bond					0.00000	102.85711				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					0.00000	103.31632				0.00	0	
<b>Total ASN470 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN470</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.23652				0.00	0	
<b>Total ASN471 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN471</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.28158				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 31/03/2024 Spot Bond					0.00000	103.03045				0.00	0	
<b>Total ASN473 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN473</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 28/02/2023 Spot Bond					0.00000	102.89056				0.00	0	
<b>Total ASN474 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN474</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.01948				0.00	0	
<b>Total ASN476 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN476</b>										<b>0.00</b>	<b>0</b>	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.83661				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.01080				0.00	0	
<b>Total ASN480 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN480</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/05/2021 Spot Bond					0.00000	99.90623				0.00	0	
<b>Total ASN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN484</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 25/08/2025 Spot Bond					0.00000	94.74100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN485 On 28/02/2025 Spot Bond					0.00000	102.44636				0.00	0	
<b>Total ASN486 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN486</b>										<b>0.00</b>	<b>0</b>	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.83350				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.93152				0.00	0	
<b>Total ASN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN490</b>										<b>0.00</b>	<b>0</b>	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.91568				0.00	0	
<b>Total ASN492 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN492</b>										<b>0.00</b>	<b>0</b>	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.92121				0.00	0	
<b>Total ASN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN493</b>										<b>0.00</b>	<b>0</b>	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.81967				0.00	0	
<b>Total ASN494 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN494 On 10/03/2021 Spot Bond					0.00000	100.78767				0.00	0	
<b>Total ASN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN495</b>										<b>0.00</b>	<b>0</b>	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.80444				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.80444				0.00	0	
<b>Total ASN498 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN498</b>										<b>0.00</b>	<b>0</b>	
ASN498 On 16/03/2021 Spot Bond					0.00000	101.07838				0.00	0	
<b>Total ASN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN499</b>										<b>0.00</b>	<b>0</b>	
ASN499 On 18/03/2021 Spot Bond					0.00000	100.68536				0.00	0	
<b>Total ASN501 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN501</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50 On 31/03/2021 Spot Bond					0.00000	100.64141				0.00	0	
<b>Total ASN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN505</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.70935				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			9.00000	102.70848	9.00000	101.23288				0.00	0	
<b>Total ASN508 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN508</b>										<b>0.00</b>	<b>0</b>	
ASN50 On 21/12/2026 Spot Bond			8.18000	102.44420	8.18000	101.09814				0.00	0	
<b>Total ASN509 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN509</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.49755	8.36000	101.12230				0.00	0	
<b>Total ASN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN510</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 21/12/2026 Spot Bond			8.36000	102.49755	8.36000	101.12230				0.00	0	
<b>Total ASN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN511</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.56459				0.00	0	
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.47824				0.00	0	
<b>Total ASN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN517</b>										<b>0.00</b>	<b>0</b>	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.38877				0.00	0	
<b>Total ASN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN518</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2022 Spot Bond			9.10000	107.04393	9.10000	100.69808				0.00	0	
<b>Total ASN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN522</b>										<b>0.00</b>	<b>0</b>	
ASN52 On 31/07/2024 Spot Bond			11.05000	107.94204	11.05000	100.63575				0.00	0	
<b>Total ASN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN525</b>										<b>0.00</b>	<b>0</b>	
ASN53 On 31/07/2024 Spot Bond			11.00000	107.01235	11.00000	100.36164				0.00	0	
<b>Total ASN530 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 ASN530</b>									<b>0.00</b>	<b>0</b>	
ASN53 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00		400,000,000	10,400,000,00
<b>Total ASN531 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>10,400,000,00</b>
<b>Total For ASN531</b>								<b>10,000,000,000,000.00</b>		<b>400,000,000</b>	<b>10,400,000,00</b>
ASN53 On 31/01/2024 Spot Bond			100.00000	16.24318	100.00000	16.09375		650,000,000,000,000.00		6,500,000,000	6,500,000,00
<b>Total ASN532 SPOT</b>								<b>50,000,000,000,000.00</b>		<b>6,500,000,000</b>	<b>6,500,000,00</b>
<b>Total For ASN532</b>								<b>50,000,000,000,000.00</b>		<b>6,500,000,000</b>	<b>6,500,000,00</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	101.03028		0.00		0	
<b>Total BAW18 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For BAW18</b>								<b>0.00</b>		<b>0</b>	
BAW19 On 05/12/2020 Spot Bond			4.00000	104.58516	4.00000	104.57371		0.00		0	
<b>Total BAW19 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For BAW19</b>								<b>0.00</b>		<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			4.74000	107.28188	4.74000	107.26799		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	101.38375	9.30000	101.35829		0.00		0	
<b>Total BAW21/R208 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For BAW21/R208</b>								<b>0.00</b>		<b>0</b>	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.43175		0.00		0	
<b>Total BAW22 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For BAW22</b>								<b>0.00</b>		<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.59259		0.00		0	
<b>Total BAW28 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For BAW28</b>								<b>0.00</b>		<b>0</b>	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.91673		0.00		0	
<b>Total BAW29 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For BAW29</b>								<b>0.00</b>		<b>0</b>	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.15000		0.00		0	1,100,000,00
<b>Total BAW30 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>1,100,000,00</b>
<b>Total For BAW30</b>								<b>0.00</b>		<b>0</b>	<b>1,100,000,00</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	100.61254		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			5.94000	104.86729	5.94000	101.13701		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.57461				0.00	0	
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW34</b>										<b>0.00</b>	<b>0</b>	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.75121				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>	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.03027				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>	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.01732				0.00	0	
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	
BAYA67 On 31/03/2023 Spot Bond			7.54000	7.54000	7.54000	109.26034				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>	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.93260				0.00	0	
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.93260				0.00	0	
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.93260				0.00	0	
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA72 On 31/03/2026 Spot Bond			10.40000	10.40000	10.40000	108.76007				0.00	0	
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.10169				0.00	0	50,000,00
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>50,000,00</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
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.96238				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	100.92698				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.92707				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.94200				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.06290				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.06290				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.07674				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.09552				0.00	0	
<b>Total BAYA81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA81</b>										<b>0.00</b>	<b>0</b>	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.06242				0.00	0	
<b>Total BAYA82 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA82</b>										<b>0.00</b>	<b>0</b>	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.09495				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>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.22572				0.00	0	
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.25747				0.00	0	
<b>Total BAYB13 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 BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.25747				0.00	0	
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.25747				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	101.29025				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	101.25805				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	101.25805				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	101.32321				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>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.10769				0.00	0	
<b>Total BC127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BC127</b>										<b>0.00</b>	<b>0</b>	
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.91531				0.00	0	
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	
BD030 On 18/04/2028 Spot Bond			7.34500	7.34500	7.34500	105.03131				0.00	0	
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.17784				0.00	0	
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.48485				0.00	0	300,000.00

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 BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BDX32 On 01/04/2022 Spot Bond					0.00000	100.62753				0.00	0	300,000,00
<b>Total BDX32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For BDX32</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
BDX33 On 08/03/2023 Spot Bond					0.00000	101.08750				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>	
BGL07 On 03/09/2022 Spot Bond			6.34000	111.57763	6.34000	111.55839				0.00	0	
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.45016				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>	
BGL10 On 05/05/2021 Spot Bond					0.00000	101.33218				0.00	0	
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	
BGL11 On 05/05/2021 Spot Bond			6.24000	103.24956	6.24000	103.23241				0.00	0	
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	
BGL12 On 20/08/2021 Spot Bond					0.00000	102.04806				0.00	0	190,000,00
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
BGL13 On 20/08/2021 Spot Bond			5.34000	107.52950	5.34000	107.51411				0.00	0	
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.66321				0.00	0	
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL14</b>										<b>0.00</b>	<b>0</b>	
BGL15 On 17/03/2022 Spot Bond					0.00000	104.76443				0.00	0	370,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	99.84491				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	100.11643				0.00	0	
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.88566				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	100.91367				0.00	0	
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	
BGT01 On 12/09/2022 Spot Bond					0.00000	106.30999				0.00	0	380,000,0€
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>380,000,0€</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>380,000,0€</b>
BID08 On 30/06/2022 Spot Bond					0.00000	101.06423				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>	
BID09 On 15/11/2021 Spot Bond					0.00000	100.04137				0.00	0	
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	
BID10 On 15/11/2023 Spot Bond					0.00000	100.31728				0.00	0	500,000,0€
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>500,000,0€</b>
BID11 On 15/11/2023 Spot Bond			5.08000	112.47848	5.08000	112.46289				0.00	0	
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	
BID12 On 14/06/2022 Spot Bond					0.00000	100.88007				0.00	0	
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	
BID13 On 14/06/2024 Spot Bond					0.00000	100.92818				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	99.54547				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	97.54795				0.00	0	60,000,0€
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,0€</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.29837				0.00	0	
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.59919				0.00	0	
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.90384				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	100.80792				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	57.00000				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>	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.71614				0.00	0	
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.37525				0.00	0	330,000,00
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.58480				0.00	0	260,000,00
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>260,000,00</b>
BPPF1 On 19/11/2020 Spot Bond					0.00000	99.97632				0.00	0	
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.99447				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.97438				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	98.46069				0.00	100,000,000	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
<b>Total For BPPF21</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,000</b>
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.46165				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.18091				0.00	0	
<b>Total BPPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF24</b>										<b>0.00</b>	<b>0</b>	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.19610				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.44950				0.00	0	
<b>Total BPPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF26</b>										<b>0.00</b>	<b>0</b>	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.48672				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.17215				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.18088				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.18848				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>	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.84906				0.00	0	100,000,000
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.10739				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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>	
CBL26 On 06/05/2021 Spot Bond			3.94000	103.66389	3.94000	103.65290			0.00	0	1,200,000,00
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.19795			0.00	0	60,000,00
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	100.04934			0.00	0	5,200,000,00
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	<b>5,200,000,00</b>
CCT01 On 23/06/2023 Spot Bond			6.84000	118.48548	6.84000	118.46371			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			7.19000	118.73683	7.19000	118.71392			0.00	0	17,100,00
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>17,100,00</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>17,100,00</b>
CCT03 On 15/03/2025 Spot Bond			7.72000	114.39246	7.72000	114.36853			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			9.14000	108.45840	9.14000	106.17579			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>	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.78750	10.00000	110.75720			0.00	0	
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	
CGR29 On 08/02/2021 Spot Bond					0.00000	100.30141			0.00	0	
<b>Total CGR29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR29</b>									<b>0.00</b>	<b>0</b>	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.07879			0.00	0	
<b>Total CGR38 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CGR38</b>									<b>0.00</b>	<b>0</b>	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.29835			0.00	0	
<b>Total CGR42 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 CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.15850				0.00	0	
<b>Total CGR43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR43</b>										<b>0.00</b>	<b>0</b>	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.33463				0.00	0	
<b>Total CGR45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR45</b>										<b>0.00</b>	<b>0</b>	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.64308				0.00	0	
<b>Total CGR46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR46</b>										<b>0.00</b>	<b>0</b>	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.76468				0.00	0	
<b>Total CGR47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR47</b>										<b>0.00</b>	<b>0</b>	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.51619				0.00	0	
<b>Total CGR50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR50</b>										<b>0.00</b>	<b>0</b>	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.54979				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>	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.79560				0.00	0	
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	
CLN193 On 29/08/2021 Spot Bond			3.14000	159.12830	3.14000	159.02639				0.00	0	
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	
CLN198 On 13/09/2021 Spot Bond			2.45000	2.45000	2.45000	159.29897				0.00	0	
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	
CLN230 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN231 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	
CLN315 On 20/03/2023 Spot Bond			4.77000	113.20710	4.77000	111.32100				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.67900				0.00	0	
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.42687				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			6.11000	114.92441	6.11000	114.90531				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>	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.23335	8.70700	122.26900				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>	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.21918				0.00	0	
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.34715				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>	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.48960				0.00	0	
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	
CLN374 On 20/03/2021 Spot Bond			4.93500	103.23710	4.93500	103.22336				0.00	0	
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2024 Spot Bond			10.98000	100.51367	10.98000	100.48399				0.00	0	
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38( On 20/09/2024 Spot Bond				100.00000	0.00000	118.58200				0.00	0	
<b>Total CLN380 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN380</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/03/2021 Spot Bond					0.00000	100.44314				0.00	0	
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond			6.50000	120.47319	6.50000	119.50800				0.00	0	
<b>Total CLN384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN384</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/09/2024 Spot Bond					0.00000	105.85300				0.00	0	
<b>Total CLN385 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN385</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 20/03/2021 Spot Bond					0.00000	100.83983				0.00	0	
<b>Total CLN386 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN386</b>										<b>0.00</b>	<b>0</b>	
CLN38( On 26/01/2021 Spot Bond					0.00000	100.37979				0.00	0	
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	
CLN39( On 20/09/2022 Spot Bond					0.00000	100.84769				0.00	0	
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	
CLN39( On 14/11/2022 Spot Bond					0.00000	100.01507				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>	
CLN39( On 14/11/2022 Spot Bond					0.00000	100.01493				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>	
CLN41( On 20/12/2020 Spot Bond					0.00000	101.13486				0.00	0	
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	
CLN42( On 20/12/2020 Spot Bond					0.00000	101.22312				0.00	0	
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	
CLN42( On 26/01/2021 Spot Bond					0.00000	97.22500				0.00	0	
<b>Total CLN421 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 CLN421</b>										<b>0.00</b>	<b>0</b>	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.59200				0.00	0	
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.50200				0.00	0	
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.72500				0.00	0	
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.16553				0.00	0	
<b>Total CLN425 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN425</b>										<b>0.00</b>	<b>0</b>	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.40700				0.00	0	
<b>Total CLN426 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN426</b>										<b>0.00</b>	<b>0</b>	
CLN42: On 20/12/2020 Spot Bond					0.00000	101.46031				0.00	0	
<b>Total CLN429 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN429</b>										<b>0.00</b>	<b>0</b>	
CLN43: On 20/12/2020 Spot Bond					0.00000	162.84000				0.00	0	
<b>Total CLN430 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN430</b>										<b>0.00</b>	<b>0</b>	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.87300				0.00	0	
<b>Total CLN431 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN431</b>										<b>0.00</b>	<b>0</b>	
CLN43: On 20/12/2020 Spot Bond					0.00000	101.99000				0.00	0	
<b>Total CLN432 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN432</b>										<b>0.00</b>	<b>0</b>	
CLN43: On 20/12/2020 Spot Bond					0.00000	102.00100				0.00	0	
<b>Total CLN433 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN433</b>										<b>0.00</b>	<b>0</b>	
CLN43: On 20/12/2020 Spot Bond					0.00000	163.90000				0.00	0	
<b>Total CLN434 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN434</b>										<b>0.00</b>	<b>0</b>	
CLN43: On 20/12/2020 Spot Bond					0.00000	100.98744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN436 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN436</b>										<b>0.00</b>	<b>0</b>	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.91756				0.00	0	
<b>Total CLN437 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN437</b>										<b>0.00</b>	<b>0</b>	
CLN439 On 03/02/2021 Spot Bond					0.00000	100.32822				0.00	0	
<b>Total CLN439 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN439</b>										<b>0.00</b>	<b>0</b>	
CLN440 On 20/03/2021 Spot Bond					0.00000	167.44000				0.00	0	
<b>Total CLN440 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN440</b>										<b>0.00</b>	<b>0</b>	
CLN445 On 24/05/2021 Spot Bond			4.83500	103.09783	4.83500	103.08444				0.00	0	
<b>Total CLN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN445</b>										<b>0.00</b>	<b>0</b>	
CLN452 On 31/01/2022 Spot Bond			2.45000	168.27281	2.45000	168.25204				0.00	0	
<b>Total CLN452 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN452</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.88000	129.58214	5.88000	129.55432				0.00	0	650,300,00
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>650,300,00</b>
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	<b>650,300,00</b>
CLN454 On 31/01/2025 Spot Bond			6.12000	128.37773	6.12000	128.34936				0.00	0	
<b>Total CLN454 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN454</b>										<b>0.00</b>	<b>0</b>	
CLN455 On 20/12/2021 Spot Bond					0.00000	103.92300				0.00	0	
<b>Total CLN455 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN455</b>										<b>0.00</b>	<b>0</b>	
CLN456 On 17/11/2021 Spot Bond					0.00000	99.99999				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.59087				0.00	0	
<b>Total CLN457 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN457</b>										<b>0.00</b>	<b>0</b>	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.77035				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN464 On 13/03/2022 Spot Bond			5.54000	107.46654	5.54000	107.45032				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	101.55513				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	100.97281				0.00	0	
<b>Total CLN468 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN468</b>										<b>0.00</b>	<b>0</b>	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.35660				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	99.96510				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>	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.33300				0.00	0	
<b>Total CLN475 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN475</b>										<b>0.00</b>	<b>0</b>	
CLN477 On 29/11/2021 Spot Bond			100.00000	53.04407	100.00000	52.92731				0.00	0	
<b>Total CLN477 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN477</b>										<b>0.00</b>	<b>0</b>	
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>	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.20686				0.00	0	
<b>Total CLN482 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN482</b>										<b>0.00</b>	<b>0</b>	
CLN483 On 20/05/2021 Spot Bond					0.00000	100.44782				0.00	0	
<b>Total CLN483 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN483</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.88564				0.00	0	600,000,00
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	<b>600,000,00</b>
CLN485 On 02/12/2021 Spot Bond			5.03500	109.07835	5.03500	109.06354				0.00	0	
<b>Total CLN485 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 CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN487 On 23/06/2021 Spot Bond			10.16000	106.94841	10.16000	109.08000				0.00	0	
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	
CLN488 On 28/07/2022 Spot Bond			5.34000	108.88513	5.34000	108.86954				0.00	0	
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.35002				0.00	0	
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.00155				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.26267				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond			5.74000	116.64093	5.74000	116.62270				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.13486				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>	
CLN499 On 20/05/2021 Spot Bond					0.00000	99.95602				0.00	0	
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.56503				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>	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.59918				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>	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.88483				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>	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.24780				0.00	0	214,700,00

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 CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>214,700,00</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>214,700,00</b>
CLN505 On 20/12/2022 Spot Bond					0.00000	101.30984				0.00	0	
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.25815				0.00	0	
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	
CLN511 On 14/11/2022 Spot Bond					0.00000	94.56552				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	101.73329	9.96000	101.70598				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.51115	10.01000	100.48418				0.00	0	
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.87272				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	103.67838	9.60000	100.82774				0.00	0	
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.94443				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	99.85915				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN523 On 13/05/2021 Spot Bond					0.00000	100.05766				0.00	0	
<b>Total CLN523 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN523</b>										<b>0.00</b>	<b>0</b>	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.75451	9.20000	101.72924				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52 <sup>t</sup> On 24/04/2021 Spot Bond					0.00000	100.29248				0.00	420,000,000	210,000,000
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
<b>Total For CLN525</b>										<b>0.00</b>	<b>420,000,000</b>	<b>210,000,000</b>
CLN52 <sup>t</sup> On 26/04/2023 Spot Bond					0.00000	100.89418				0.00	0	90,000,000
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
CLN52 <sup>i</sup> On 21/02/2024 Spot Bond					0.00000	101.53551				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN52 <sup>t</sup> On 25/11/2022 Spot Bond					0.00000	100.94504				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN52 <sup>t</sup> On 29/11/2021 Spot Bond					0.00000	101.89175				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN53 <sup>t</sup> On 12/03/2021 Spot Bond					0.00000	100.87981				0.00	0	
<b>Total CLN530 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN530</b>										<b>0.00</b>	<b>0</b>	
CLN53 <sup>i</sup> On 12/03/2023 Spot Bond					0.00000	100.94443				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 <sup>t</sup> On 20/06/2023 Spot Bond					0.00000	100.92544				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 <sup>t</sup> On 18/07/2025 Spot Bond			8.57000	8.57000	8.57000	110.13915				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 <sup>t</sup> On 18/07/2023 Spot Bond					0.00000	98.92456				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 <sup>i</sup> On 25/01/2023 Spot Bond					0.00000	100.31733				0.00	0	
<b>Total CLN537 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 CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.51520				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	129.81000				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	101.18799				0.00	0	
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.50340				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			8.04000	111.38374	8.04000	111.35989				0.00	0	
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 29/03/2025 Spot Bond			8.09000	108.52823	8.09000	108.50446				0.00	0	
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 12/11/2025 Spot Bond			8.18000	108.13753	8.18000	108.11359				0.00	0	
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 18/04/2028 Spot Bond					0.00000	305.50708				0.00	0	
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/12/2020 Spot Bond					0.00000	101.22752				0.00	0	
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.01545				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.02658				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.89603				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.57414				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	128.27000				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.09028				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.00516	10.19000	100.02192				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN563 On 12/11/2025 Spot Bond			8.04000	110.17739	8.04000	108.70729				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.11851				0.00	0	
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	
CLN565 On 21/02/2024 Spot Bond					0.00000	99.92082				0.00	0	
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.42053				0.00	0	
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.13618				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.08459				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>	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.06548				0.00	0	
<b>Total CLN569 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN569</b>										<b>0.00</b>	<b>0</b>	
CLN570 On 13/05/2021 Spot Bond					0.00000	100.36127				0.00	0	
<b>Total CLN570 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN570</b>										<b>0.00</b>	<b>0</b>	
CLN571 On 12/11/2025 Spot Bond			8.27000	108.48747	8.27000	107.00815				0.00	0	
<b>Total CLN571 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN571</b>										<b>0.00</b>	<b>0</b>	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.03069				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>	
CLN573 On 13/05/2021 Spot Bond					0.00000	100.69560				0.00	0	
<b>Total CLN573 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN573</b>										<b>0.00</b>	<b>0</b>	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.08507				0.00	0	
<b>Total CLN574 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN574</b>										<b>0.00</b>	<b>0</b>	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.93406				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>	
CLN576 On 25/04/2023 Spot Bond					0.00000	102.36900				0.00	0	
<b>Total CLN576 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN576</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.01853				0.00	0	
<b>Total CLN577 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.42845				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.72065				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.10174				0.00	240,000,000	120,000,00
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
CLN58 On 30/05/2022 Spot Bond					0.00000	101.11332				0.00	0	
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.10177				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.38530				0.00	240,000,000	120,000,00
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,00</b>
CLN58 On 31/05/2022 Spot Bond					0.00000	101.08127				0.00	260,000,000	130,000,00
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>260,000,000</b>	<b>130,000,00</b>
CLN58 On 16/09/2025 Spot Bond					0.00000	101.71341				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 10/06/2026 Spot Bond					0.00000	101.02543				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.85698				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.88375				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.07981				0.00	0	
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.97943				0.00	0	280,000,00
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>280,000,00</b>
CLN59 On 05/12/2026 Spot Bond			4.10000	135.10560	4.10000	109.42995				0.00	0	754,600,00

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 CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>754,600,00</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>754,600,00</b>
CLN592 On 24/11/2024 Spot Bond					0.00000	101.28080				0.00	0	
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.70403				0.00	0	
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.28080				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.82978				0.00	0	
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.67690				0.00	0	
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.92881				0.00	0	
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.88375				0.00	0	
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.88375				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.44840				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.15826				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	100.02258				0.00	0	
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	
CLN606 On 14/04/2026 Spot Bond					0.00000	100.63074				0.00	0	
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.44438				0.00	0	
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	
CLN608 On 22/08/2024 Spot Bond					0.00000	99.91434				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.47662	9.32000	100.45148				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN61 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	100.34278				0.00	180,000,000	90,000,000
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	100.62613				0.00	0	
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.06389				0.00	200,000,000	100,000,000
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
CLN613 On 22/08/2022 Spot Bond					0.00000	99.91762				0.00	0	
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/11/2021 Spot Bond					0.00000	101.11325				0.00	180,000,000	90,000,000
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
CLN615 On 30/09/2022 Spot Bond					0.00000	100.71934				0.00	0	
<b>Total CLN615 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 CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.61000				0.00	0	
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.72224				0.00	0	
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.97976				0.00	0	
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.08125				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	100.27043				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	100.26939				0.00	180,000,000	90,000,000
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000,000</b>
CLN621 On 28/04/2021 Spot Bond					0.00000	100.24769				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	79.69400				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	100.32330				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			5.44000	110.06394	5.44000	110.04790				0.00	0	
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.96653				0.00	0	
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.09571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.92500	63.14126	11.92500	84.86229				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>	
CLN628 On 20/11/2021 Spot Bond					0.00000	99.96055				0.00	0	
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	
CLN629 On 19/08/2025 Spot Bond			8.74000	105.22873	8.74000	105.20428				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	99.96669				0.00	0	
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	
CLN631 On 21/05/2021 Spot Bond					0.00000	99.92003				0.00	0	
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.74881				0.00	0	
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.11419				0.00	240,000,000	120,000,000
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
CLN634 On 19/08/2025 Spot Bond					0.00000	99.96361				0.00	0	
<b>Total CLN635 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN635</b>										<b>0.00</b>	<b>0</b>	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.91838				0.00	0	
<b>Total CLN636 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN636</b>										<b>0.00</b>	<b>0</b>	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.96686				0.00	0	
<b>Total CLN637 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN637</b>										<b>0.00</b>	<b>0</b>	
CLN637 On 19/02/2021 Spot Bond					0.00000	99.96869				0.00	0	
<b>Total CLN638 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN638</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN639 On 12/08/2022 Spot Bond					0.00000	100.02053				0.00	0	
<b>Total CLN639 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN639</b>										<b>0.00</b>	<b>0</b>	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.96361				0.00	0	700,000,00
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
CLN643 On 17/10/2023 Spot Bond					0.00000	100.38769				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>	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.91790				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>	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.86572				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>	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.27635				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>	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.86735				0.00	0	
<b>Total CLN647 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN647</b>										<b>0.00</b>	<b>0</b>	
CLN648 On 19/08/2025 Spot Bond					0.00000	99.96686				0.00	0	
<b>Total CLN648 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN648</b>										<b>0.00</b>	<b>0</b>	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.14515				0.00	0	
<b>Total CLN649 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN649</b>										<b>0.00</b>	<b>0</b>	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.96686				0.00	0	
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN650</b>										<b>0.00</b>	<b>0</b>	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.97378				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.96686				0.00	0	
<b>Total CLN652 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 CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 18/02/2021 Spot Bond					0.00000	99.98828				0.00	0	
<b>Total CLN653 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN653</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN654 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN654</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 22/03/2030 Spot Bond					0.00000	95.16800				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.04185				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>	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.72498				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>	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.87100				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>	
CLN65 On 20/06/2023 Spot Bond					0.00000	100.88193				0.00	0	
<b>Total CLN659 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN659</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.91763				0.00	0	
<b>Total CLN660 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN660</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/06/2023 Spot Bond					0.00000	97.15600				0.00	0	
<b>Total CLN661 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN661</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	89.68100				0.00	0	
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2024 Spot Bond					0.00000	97.73600				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN66 On 20/12/2023 Spot Bond					0.00000	123.52800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.68998				0.00	0	
<b>Total CLN665 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN665</b>										<b>0.00</b>	<b>0</b>	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.82076				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.95973				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.69488				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>	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.06111				0.00	0	
<b>Total CLN669 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN669</b>										<b>0.00</b>	<b>0</b>	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.28814				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	99.96307				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.00572				0.00	0	
<b>Total CLN672 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN672</b>										<b>0.00</b>	<b>0</b>	
CLN672 On 31/01/2025 Spot Bond			4.67554	135.82755	4.67554	110.36326			681,693,732,000.00	145,800,000	1,702,300,000	
<b>Total CLN673 SPOT</b>									<b>681,693,732,000.00</b>	<b>145,800,000</b>	<b>1,702,300,000</b>	
<b>Total For CLN673</b>									<b>681,693,732,000.00</b>	<b>145,800,000</b>	<b>1,702,300,000</b>	
CLN673 On 31/01/2025 Spot Bond			4.67554	135.82755	4.67554	110.36397			0.00	0	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.33247				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	99.96226				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	99.96010				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>	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.96773				0.00	0	
<b>Total CLN678 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN678</b>										<b>0.00</b>	<b>0</b>	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.84765				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	101.10692				0.00	0	
<b>Total CLN680 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN680</b>										<b>0.00</b>	<b>0</b>	
CLN681 On 19/08/2025 Spot Bond					0.00000	99.96156				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>	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.97657				0.00	0	
<b>Total CLN682 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN682</b>										<b>0.00</b>	<b>0</b>	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.80727				0.00	0	
<b>Total CLN683 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN683</b>										<b>0.00</b>	<b>0</b>	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.83214				0.00	0	
<b>Total CLN684 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN684</b>										<b>0.00</b>	<b>0</b>	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.02844				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>	
CLN686 On 21/06/2023 Spot Bond					0.00000	100.97351				0.00	0	
<b>Total CLN686 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN686</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.00295				0.00	0	
<b>Total CLN687 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 CLN687</b>										<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.00270				0.00	0	
<b>Total CLN688 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN688</b>										<b>0.00</b>	<b>0</b>	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.87095				0.00	0	
<b>Total CLN690 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN690</b>										<b>0.00</b>	<b>0</b>	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.67809				0.00	0	
<b>Total CLN691 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN691</b>										<b>0.00</b>	<b>0</b>	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.87099				0.00	0	
<b>Total CLN692 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>										<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.99975				0.00	0	
<b>Total CLN693 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN693</b>										<b>0.00</b>	<b>0</b>	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.22100				0.00	0	
<b>Total CLN694 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN694</b>										<b>0.00</b>	<b>0</b>	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.71527				0.00	0	
<b>Total CLN695 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN695</b>										<b>0.00</b>	<b>0</b>	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	92.88105				0.00	0	
<b>Total CLN696 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN696</b>										<b>0.00</b>	<b>0</b>	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.53138				0.00	0	
<b>Total CLN697 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN697</b>										<b>0.00</b>	<b>0</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.94684				0.00	0	
<b>Total CLN698 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN698</b>										<b>0.00</b>	<b>0</b>	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.91226				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.03224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.07577				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.25622				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>	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.37145				0.00	0	
<b>Total CLN703 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN703</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.02925				0.00	0	80,000,00
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.12168				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.51256				0.00	0	
<b>Total CLN706 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN706</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 19/08/2025 Spot Bond					0.00000	99.95902				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.95181				0.00	0	300,000,00
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
CLN708 On 26/08/2025 Spot Bond					0.00000	100.84903				0.00	0	
<b>Total CLN709 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN709</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.53718				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>	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.78802				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN712 On 11/03/2021 Spot Bond					0.00000	100.72938				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 12/02/2021 Spot Bond					0.00000	100.01639				0.00	0	
<b>Total CLN713 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN713</b>										<b>0.00</b>	<b>0</b>	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.85524				0.00	0	
<b>Total CLN714 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN714</b>										<b>0.00</b>	<b>0</b>	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.85524				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	100.85524				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	81.54572				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>	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.49254				0.00	0	
<b>Total CLN718 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN718</b>										<b>0.00</b>	<b>0</b>	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.50711				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	80.51280				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	80.84470				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	100.33868				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	81.57642				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 Intere
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.17755				0.00	0	
<b>Total CLN724 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN724</b>										<b>0.00</b>	<b>0</b>	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.17755				0.00	0	
<b>Total CLN725 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN725</b>										<b>0.00</b>	<b>0</b>	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.17755				0.00	0	
<b>Total CLN726 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN726</b>										<b>0.00</b>	<b>0</b>	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.08487				0.00	0	
<b>Total CLN727 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN727</b>										<b>0.00</b>	<b>0</b>	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.08487				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	100.08487				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000.00	5,500,000,000	5,500,000,000	
<b>Total CLN730 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>5,500,000,000</b>	<b>5,500,000,000</b>	
<b>Total For CLN730</b>									<b>50,000,000,000,000.00</b>	<b>5,500,000,000</b>	<b>5,500,000,000</b>	
CLN81 On 18/04/2028 Spot Bond			7.34500	105.05211	7.34500	105.03131			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>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.00004			0.00	0	0	
<b>Total CLNF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For CLNF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			6.79000	117.99691	6.79000	117.97539			0.00	0	13,000,000,000	
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>	
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>13,000,000,000</b>	
COJ07 On 23/03/2021 Spot Bond			5.25000	103.52861	5.25000	103.51398			0.00	0	0	
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			9.19000	114.37915	9.19000	114.35108			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 COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			5.52000	119.36526	5.52000	119.34750				0.00	0	50,200,000.00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>50,200,000.00</b>
COT01 On 03/04/2023 Spot Bond			6.17500	107.52720	6.17500	107.50923				0.00	0	
<b>Total COT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COT01</b>										<b>0.00</b>	<b>0</b>	
COT02 On 03/04/2028 Spot Bond			9.60000	104.38607	9.60000	104.35918				0.00	0	100,000.00
<b>Total COT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
<b>Total For COT02</b>										<b>0.00</b>	<b>0</b>	<b>100,000.00</b>
COT03 On 05/06/2028 Spot Bond			9.69000	103.06973	9.69000	103.04308				0.00	0	8,200,000.00
<b>Total COT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>
<b>Total For COT03</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000.00</b>
CPV01 On 30/06/2029 Spot Bond			8.54000	8.54000	8.54000	113.68921				0.00	0	
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	
CS002 On 17/12/2020 Spot Bond					0.00000	100.82960				0.00	0	
<b>Total CS002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS002</b>										<b>0.00</b>	<b>0</b>	
CS003 On 12/08/2021 Spot Bond					0.00000	99.77367				0.00	0	
<b>Total CS003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CS003</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.87093				0.00	0	
<b>Total DENG85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG85</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.93021				0.00	0	
<b>Total DENG87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG87</b>										<b>0.00</b>	<b>0</b>	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.75786				0.00	0	
<b>Total DENG88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG88</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.58637				0.00	0	
<b>Total DENG91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG91</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 11/12/2020 Spot Bond					0.00000	100.94269				0.00	0	
<b>Total DENG97 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG97</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.24981				0.00	0	
<b>Total DENG98 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG98</b>										<b>0.00</b>	<b>0</b>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.31055				0.00	0	
<b>Total DENG99 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DENG99</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.05065				0.00	0	
<b>Total DNG100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG100</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.84808				0.00	0	
<b>Total DNG101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG101</b>										<b>0.00</b>	<b>0</b>	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.76930				0.00	0	
<b>Total DNG102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG102</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.08669				0.00	0	
<b>Total DOL012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DOL012</b>										<b>0.00</b>	<b>0</b>	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.91989				0.00	0	
<b>Total DSY01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY01</b>										<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.02391				0.00	60,000,000	30,000,000
<b>Total DSY02 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For DSY02</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.44000	8.44000	8.44000	106.64285				0.00	0	
<b>Total DSY03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>										<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.44725				0.00	0	
<b>Total DSY04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>										<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.91284				0.00	120,000,000	60,000,000
<b>Total DSY05 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</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 DSY05</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,000</b>
DV2021 On 18/06/2021 Spot Bond			5.29000	105.88270	5.29000	105.86759			0.00	0	
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	
DV23 On 27/02/2023 Spot Bond			5.68000	111.33509	5.68000	111.31816		180,612,640,000.00		31,798,000	13,070,100
<b>Total DV23 SPOT</b>								<b>180,612,640,000.00</b>		<b>31,798,000</b>	<b>13,070,100</b>
<b>Total For DV23</b>								<b>180,612,640,000.00</b>		<b>31,798,000</b>	<b>13,070,100</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	26.23739	100.00000	26.17965			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	26.23739	100.00000	26.17965			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			5.21000	115.64342	5.21000	115.62725			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	102.39385	9.69000	102.36752			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.39385	9.69000	102.36752			0.00	0	
<b>Total DV24/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24/R2023</b>									<b>0.00</b>	<b>0</b>	
DV29 On 18/02/2029 Spot Bond			11.10500	97.15128	11.10500	97.12275			0.00	0	
<b>Total DV29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29</b>									<b>0.00</b>	<b>0</b>	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46646			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46646			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV29/R213</b>									<b>0.00</b>	<b>0</b>	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.71551			0.00	0	
<b>Total DVC031 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVC031</b>									<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.11756			0.00	0	
<b>Total DVF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF21</b>									<b>0.00</b>	<b>0</b>	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.31573			0.00	0	
<b>Total DVF22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>									<b>0.00</b>	<b>0</b>	
DVF22t On 29/08/2022 Spot Bond					0.00000	99.82016			0.00	0	
<b>Total DVF22B 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 DVF22B</b>										<b>0.00</b>	<b>0</b>	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.54721				0.00	0	
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.35303				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	97.88944				0.00	0	
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.13644				0.00	0	
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.97464				0.00	0	
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.95326				0.00	0	
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.99020				0.00	240,000,000	1,620,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>1,620,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>240,000,000</b>	<b>1,620,000,000</b>
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.55905				0.00	0	
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.18782				0.00	40,000,000	20,000,000
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For DVFB27</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
DVFB2 On 31/01/2025 Spot Bond					0.00000	94.75339				0.00	0	
<b>Total DVFB28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB28</b>										<b>0.00</b>	<b>0</b>	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.19954				0.00	20,000,000	10,000,000
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For DVFB29</b>										<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.90640				0.00	860,000,000	430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total DVFB30 SPOT</b>									<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
<b>Total For DVFB30</b>									<b>0.00</b>	<b>860,000,000</b>	<b>430,000,000</b>
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.90151			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>	
E175 On 01/08/2021 Spot Bond			4.15000	110.40188	4.15000	110.38955			0.00	0	3,656,700
<b>Total E175 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,656,700</b>
<b>Total For E175</b>									<b>0.00</b>	<b>0</b>	<b>3,656,700</b>
ECN22 On 14/03/2022 Spot Bond			4.74500	108.07106	4.74500	108.05707			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			5.65000	114.62494	5.65000	114.60729			0.00	0	
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	
ECN32 On 14/03/2032 Spot Bond			5.65000	99.09092	5.65000	99.07000			0.00	0	
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	
EL037 On 31/01/2037 Spot Bond			5.44000	87.18454	5.44000	87.16685			0.00	0	
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	
EL037/I On 31/01/2037 Spot Bond			2.25000	131.77216	2.25000	131.75661			0.00	0	
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	
EL28 On 02/05/2028 Spot Bond			4.68000	132.52054	4.68000	132.49602			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			4.70200	118.12442	4.70200	118.10275		47,020,000,000.00		10,000,000	10,000,000
<b>Total EL29 SPOT</b>								<b>47,020,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
<b>Total For EL29</b>								<b>47,020,000,000.00</b>		<b>10,000,000</b>	<b>10,000,000</b>
EL30 On 29/07/2030 Spot Bond			4.75000	115.59488	4.75000	115.57352			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			5.31000	101.93773	5.31000	101.91730			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.41000	89.27636	5.41000	89.25830				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	131.77216	2.25000	131.75661				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	138.58095				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	136.37080				0.00	0	
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total ELN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN005</b>										<b>0.00</b>	<b>0</b>	
ELN006 On 09/06/2025 Spot Bond					0.00000	104.75377				0.00	0	
<b>Total ELN006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN006</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2025 Spot Bond					0.00000	103.83594				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>	
ELN008 On 17/06/2021 Spot Bond					0.00000	104.38580				0.00	0	
<b>Total ELN008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN008</b>										<b>0.00</b>	<b>0</b>	
ELN009 On 28/07/2025 Spot Bond					0.00000	102.79655				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	95.45569				0.00	0	
<b>Total ELN010 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 ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN011 On 22/04/2022 Spot Bond					0.00000	96.95153				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>	
EMM02 On 11/03/2021 Spot Bond			4.95000	103.76976	4.95000	103.75590				0.00	0	10,000,000,00
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
EMM03 On 04/05/2024 Spot Bond			8.76000	104.16234	8.76000	104.13768				0.00	0	18,100,000,00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>18,100,000,00</b>
EMM04 On 16/05/2028 Spot Bond			10.95500	10.95500	10.95500	94.61652				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			11.30500	11.30500	11.30500	98.82309				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			8.84000	8.84000	8.84000	106.94221				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			8.84000	8.84000	8.84000	108.29128				0.00	0	
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	
EMM07 On 17/07/2032 Spot Bond			11.62500	11.62500	11.62500	83.05450				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			10.32500	10.32500	10.32500	105.62803				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			11.62500	11.62500	11.62500	99.83743				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>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.37522				0.00	0	
<b>Total ENX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01</b>										<b>0.00</b>	<b>0</b>	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.54979				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ENX01S SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX01S</b>										<b>0.00</b>	<b>0</b>	
ENX02 On 10/09/2022 Spot Bond					0.00000	101.11432				0.00	0	
<b>Total ENX02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX02</b>										<b>0.00</b>	<b>0</b>	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.31746				0.00	0	
<b>Total ENX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX04</b>										<b>0.00</b>	<b>0</b>	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.67633				0.00	0	
<b>Total ENX07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX07</b>										<b>0.00</b>	<b>0</b>	
ENX08 On 01/06/2021 Spot Bond					0.00000	100.36936				0.00	0	
<b>Total ENX08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX08</b>										<b>0.00</b>	<b>0</b>	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.08274				0.00	0	
<b>Total ENX09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ENX09</b>										<b>0.00</b>	<b>0</b>	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.31171				0.00	0	
<b>Total EPF014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF014</b>										<b>0.00</b>	<b>0</b>	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.10787				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>	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.95716				0.00	0	
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.98626				0.00	0	
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.90924				0.00	0	
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.88324				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.10775				0.00	0	
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.15785				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>	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.78715				0.00	0	
<b>Total EPFC46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC46</b>										<b>0.00</b>	<b>0</b>	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.09602				0.00	0	
<b>Total EPFC47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPFC47</b>										<b>0.00</b>	<b>0</b>	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412				0.00	0	
<b>Total EQS10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQS10</b>										<b>0.00</b>	<b>0</b>	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.03034				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	101.06105				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.43992				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	101.02897				0.00	0	
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT005</b>										<b>0.00</b>	<b>0</b>	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.25450				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>	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.00007				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.00003				0.00	0	
<b>Total ERS3B7 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 ERS3B7</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.00009			0.00	0	
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.00003			0.00	0	
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700			0.00	0	
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.00003			0.00	0	
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.00006			0.00	0	10,000,00
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.00002			0.00	0	
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.00005			0.00	0	
<b>Total ERSA28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ERSA28</b>									<b>0.00</b>	<b>0</b>	
ES23 On 25/01/2023 Spot Bond			5.09000	113.16965	5.09000	113.15420			344,866,842,000.00	67,753,800	25,461,50
<b>Total ES23 SPOT</b>									<b>344,866,842,000.00</b>	<b>67,753,800</b>	<b>25,461,50</b>
<b>Total For ES23</b>									<b>344,866,842,000.00</b>	<b>67,753,800</b>	<b>25,461,50</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	103.12369	10.00000	103.09635			0.00	0	
<b>Total ES23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES23/R2023</b>									<b>0.00</b>	<b>0</b>	
ES26 On 02/04/2026 Spot Bond			7.96000	100.52574	7.96000	100.50419			896,813,400,000.00	112,665,000	3,142,114,30
<b>Total ES26 SPOT</b>									<b>896,813,400,000.00</b>	<b>112,665,000</b>	<b>3,142,114,30</b>
<b>Total For ES26</b>									<b>896,813,400,000.00</b>	<b>112,665,000</b>	<b>3,142,114,30</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	100.99917	7.85000	100.97781			0.00	0	
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	
ES33 On 15/09/2033 Spot Bond			11.37000	75.50857	11.28500	75.94644			1,344,552,528,000.00	118,254,400	2,310,425,00

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 ES33 SPOT</b>									<b>1,344,552,528,000.00</b>	<b>118,254,400</b>	<b>2,310,425,00</b>
<b>Total For ES33</b>									<b>1,344,552,528,000.00</b>	<b>118,254,400</b>	<b>2,310,425,00</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	101.31022	7.50000	101.28961			0.00	0	
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	
ES42 On 25/04/2042 Spot Bond			11.86500	74.58331	11.86500	74.55970			853,553,862,000.00	71,938,800	2,624,592,20
<b>Total ES42 SPOT</b>									<b>853,553,862,000.00</b>	<b>71,938,800</b>	<b>2,624,592,20</b>
<b>Total For ES42</b>									<b>853,553,862,000.00</b>	<b>71,938,800</b>	<b>2,624,592,20</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	100.55036	8.50000	100.52738			0.00	0	
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.39469			0.00	0	
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.88324			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	99.87138			0.00	0	
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.86320			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	99.21649			0.00	0	
<b>Total FIFB14 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>									<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.95911			0.00	0	
<b>Total FIFB15 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB15</b>									<b>0.00</b>	<b>0</b>	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01354			0.00	0	
<b>Total FIFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FIFB16</b>									<b>0.00</b>	<b>0</b>	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01418			0.00	120,000,000	60,000,00
<b>Total FIFB17 SPOT</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</b>
<b>Total For FIFB17</b>									<b>0.00</b>	<b>120,000,000</b>	<b>60,000,00</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
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.26874				0.00	0	
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.53518				0.00	0	
<b>Total FIFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB19</b>										<b>0.00</b>	<b>0</b>	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.07494				0.00	0	
<b>Total FIFC35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFC35</b>										<b>0.00</b>	<b>0</b>	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.61550				0.00	0	
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	
FRB14 On 02/06/2021 Spot Bond			5.07000	5.07000	5.07000	107.18389				0.00	0	
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	
FRB17 On 08/01/2022 Spot Bond					0.00000	103.15647				0.00	0	
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.65470				0.00	0	250,000,00
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
FRB19 On 14/04/2021 Spot Bond			6.01000	103.66337	6.01000	103.64671				0.00	0	
<b>Total FRB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB19</b>										<b>0.00</b>	<b>0</b>	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.55035				0.00	0	
<b>Total FRB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRB20</b>										<b>0.00</b>	<b>0</b>	
FRB21 On 24/11/2021 Spot Bond					0.00000	104.04378				0.00	60,000,000	30,000,00
<b>Total FRB21 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
<b>Total For FRB21</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,00</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	105.48423				0.00	0	1,500,000,00
<b>Total FRB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</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 FRB22</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	102.70506			0.00	60,000,000	430,000,00
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>60,000,000</b>	<b>430,000,00</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>60,000,000</b>	<b>430,000,00</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.31862			0.00	0	1,440,000,00
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,440,000,00</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>0</b>	<b>1,440,000,00</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	102.72651			0.00	0	1,530,000,00
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	98.39484			0.00	0	300,000,00
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
FRB27 On 03/06/2026 Spot Bond			8.54000	111.83433	8.54000	111.80878		170,800,000,000.00		20,000,000	10,000,00
<b>Total FRB27 SPOT</b>								<b>170,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
<b>Total For FRB27</b>								<b>170,800,000,000.00</b>		<b>20,000,000</b>	<b>10,000,00</b>
FRBI22 On 31/01/2022 Spot Bond			1.50000	170.15265	1.50000	170.13600			0.00	0	10,000,00
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRBI23 On 07/12/2023 Spot Bond			2.37000	2.37000	2.37000	315.85003			0.00	0	30,000,00
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRBI25 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	145.65994			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			4.28000	185.22840	4.28000	185.19626			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			4.84000	4.84000	4.84000	96.07365			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			5.02000	5.02000	5.02000	207.57729			0.00	0	
<b>Total FRBI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI33</b>									<b>0.00</b>	<b>0</b>	
FRBI46 On 31/03/2046 Spot Bond			5.70000	81.60573	5.70000	81.58846			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.70000	82.69336	5.70000	82.67600				0.00	0	
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 30/11/2020 Spot Bond			3.48000	3.48000	3.48000	99.76612				0.00	0	
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 28/10/2024 Spot Bond			5.07000	5.07000	5.07000	82.12147				0.00	0	
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	
FRBZ0 On 10/12/2024 Spot Bond			5.15000	5.15000	5.15000	81.40456				0.00	0	
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	
FRC16 On 31/01/2025 Spot Bond			4.28000	4.28000	4.28000	137.93017				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	86.72118				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>	
FRC19 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total FRC193/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC193/JIBAR</b>										<b>0.00</b>	<b>0</b>	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	
FRC22: On 31/01/2022 Spot Bond			2.56000	168.05708	2.56000	168.03584				0.00	0	
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 31/01/2022 Spot Bond			3.42000	166.38401	3.42000	166.35914				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC23: On 20/12/2020 Spot Bond					0.00000	101.61042				0.00	0	
<b>Total FRC234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC234</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.07248				0.00	0	
<b>Total FRC251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC251</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.94437				0.00	0	
<b>Total FRC252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC252</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC255 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC255</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.31884				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 20/06/2021 Spot Bond					0.00000	102.01765				0.00	0	
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.31666				0.00	0	
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.26682				0.00	0	
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.83778				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	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 FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 02/05/2028 Spot Bond			9.80000	100.42377	9.80000	100.39723				0.00	0	
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.92989				0.00	0	
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 12/12/2020 Spot Bond					0.00000	100.93355				0.00	0	
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	
FRC27 On 04/03/2021 Spot Bond					0.00000	101.00683				0.00	0	30,000,00
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
FRC27 On 21/11/2022 Spot Bond					0.00000	99.91762				0.00	0	40,000,00
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
FRC28 On 20/12/2023 Spot Bond					0.00000	100.94870				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	109.31441				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 26/01/2021 Spot Bond					0.00000	100.56059				0.00	0	
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.11697				0.00	0	
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.88803				0.00	0	20,000,00
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	<b>20,000,00</b>
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	107.40994				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.81973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2022 Spot Bond					0.00000	101.82465				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 26/01/2021 Spot Bond					0.00000	100.37979				0.00	0	
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.37146				0.00	0	
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 18/04/2021 Spot Bond					0.00000	100.36358				0.00	0	
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 14/05/2024 Spot Bond					0.00000	100.01456				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.01484				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	
FRC29( On 20/06/2024 Spot Bond					0.00000	101.10390				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC30( On 25/04/2023 Spot Bond					0.00000	101.23777				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 30/11/2020 Spot Bond					0.00000	101.70489				0.00	0	
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.95486				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>	



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 31/05/2024 Spot Bond					0.00000	101.42239				0.00	0	
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.61266				0.00	0	
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.18976				0.00	0	
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.10020				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	101.60269				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.80105				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.92998				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 23/02/2021 Spot Bond					0.00000	100.96000				0.00	0	
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.38000				0.00	0	
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.02630				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 23/02/2021 Spot Bond					0.00000	110.63000				0.00	0	
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	
FRC31: On 13/10/2026 Spot Bond					0.00000	94.58497				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.99935				0.00	0	
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.27080				0.00	0	
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	
FRC317 On 20/12/2024 Spot Bond					0.00000	98.27864				0.00	0	
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.02616				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>	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.05108				0.00	0	
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.94070				0.00	0	
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.62677				0.00	0	
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.02634				0.00	0	
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.60992				0.00	0	
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.14684				0.00	0	
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.14700				0.00	0	
<b>Total FRC329 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC329</b>										<b>0.00</b>	<b>0</b>	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.45099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.21818				0.00	0	
<b>Total FRC331 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC331</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 02/02/2021 Spot Bond					0.00000	100.21818				0.00	0	
<b>Total FRC332 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC332</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.87480				0.00	0	
<b>Total FRC334 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC334</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.29447				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 13/09/2021 Spot Bond					0.00000	104.96086				0.00	0	
<b>Total FRC336 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC336</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.66024				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 09/06/2021 Spot Bond					0.00000	101.03206				0.00	0	
<b>Total FRC338 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC338</b>										<b>0.00</b>	<b>0</b>	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.67206				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	100.64528				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	101.22482				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.00002				0.00	0	
<b>Total FRC342 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC342</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 21/12/2027 Spot Bond					0.00000	100.83992				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.48682				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 03/08/2021 Spot Bond					0.00000	100.18851				0.00	0	
<b>Total FRC345 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC345</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.92925				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	100.97238				0.00	0	
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.30830				0.00	0	
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC348</b>										<b>0.00</b>	<b>0</b>	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.19482				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 31/07/2021 Spot Bond					0.00000	100.17530				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			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000.00
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	<b>4,500,000.00</b>
FRC66 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	166.78577				0.00	0	
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			3.14000	3.14000	3.14000	166.90240				0.00	0	
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			3.12000	3.12000	3.12000	166.94130				0.00	0	
<b>Total FRC71 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 FRC71</b>										<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			5.01000	92.00890	5.01000	91.99106				0.00	0	10,000,00
<b>Total FRI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For FRI33</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
FRI38 On 31/01/2038 Spot Bond			5.34000	99.32752	5.34000	99.30762				0.00	0	
<b>Total FRI38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRI38</b>										<b>0.00</b>	<b>0</b>	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.82823				0.00	0	509,000,00
<b>Total FRJ022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>509,000,00</b>
<b>Total For FRJ022</b>										<b>0.00</b>	<b>0</b>	<b>509,000,00</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.26610				0.00	0	
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.02384				0.00	0	
<b>Total FRJ22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ22</b>										<b>0.00</b>	<b>0</b>	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.38438				0.00	0	6,500,00
<b>Total FRJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
<b>Total For FRJ23</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.69937				0.00	0	
<b>Total FRJ24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>										<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.33443				0.00	0	
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.37496				0.00	0	
<b>Total FRJ26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.91161				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>	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.27405				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>	
FRS10 On 15/01/2024 Spot Bond			4.79000	4.79000	4.79000	112.88512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS107 On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	100.34924				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>	
FRS108 On 23/01/2024 Spot Bond					0.00000	99.70540				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.30955				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			5.40000	98.55494	5.40000	98.53504				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			5.34000	201.14377	5.34000	201.10327				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS110 On 31/01/2038 Spot Bond			5.54000	96.78059	5.54000	96.76069				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>	
FRS112 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	200.50913				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS114 On 31/01/2025 Spot Bond			3.83000	140.42001	3.83000	140.39751				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	123.50101	3.70500	123.48162				0.00	0	
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS119 On 31/01/2038 Spot Bond			5.39000	98.68319	5.39000	98.66328				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			5.49000	198.19489	5.49000	198.15419				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.54000	197.22379	5.54000	197.18303				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/01/2025 Spot Bond			3.36000	178.38363	3.36000	143.02908				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>	
FRS12 On 07/12/2033 Spot Bond			5.57000	196.64395	5.57000	196.60315				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>	
FRS12 On 31/01/2038 Spot Bond			5.54000	96.78059	5.54000	96.76069				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>	
FRS12 On 31/03/2028 Spot Bond			5.23000	174.11574	5.23000	174.08110				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>	
FRS12 On 31/01/2038 Spot Bond			6.29000	87.91574	6.29000	87.89593				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS12 On 31/03/2028 Spot Bond			5.12000	175.36268	5.12000	175.32829				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>	
FRS13 On 31/03/2028 Spot Bond			5.18000	174.68127	5.18000	174.64676				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 07/12/2033 Spot Bond			6.08000	187.10215	6.08000	187.06083				0.00	0	
<b>Total FRS132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS132</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			6.22000	88.69952	6.22000	88.67969				0.00	0	
<b>Total FRS134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS134</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	96.76069				0.00	0	
<b>Total FRS135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS135</b>										<b>0.00</b>	<b>0</b>	
FRS13 On 31/01/2038 Spot Bond			5.52000	97.03167	5.52000	97.01177				0.00	0	
<b>Total FRS136 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 FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS136 On 31/03/2028 Spot Bond			4.99000	176.84950	4.99000	176.81544				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			5.85000	191.33257	5.85000	191.29145				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			5.12000	175.36268	5.12000	175.32829				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			5.12000	175.36268	5.12000	175.32829				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			5.41000	172.09713	5.41000	172.06206				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			4.13000	138.77037	4.13000	138.74700				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			2.26000	168.64639	2.26000	168.62643				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			5.47000	171.43021	5.47000	171.39500				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.51000	170.98725	5.51000	170.95194				0.00	0	
<b>Total FRS150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/01/2025 Spot Bond			4.10000	138.93432	4.10000	138.91104				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS151 On 31/03/2028 Spot Bond			4.98500	176.90697	4.98500	176.87293				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS152 On 31/03/2028 Spot Bond			5.52000	5.52000	5.52000	170.84139				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS153 On 20/06/2022 Spot Bond					0.00000	12.78991				0.00	0	
<b>Total FRS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS158</b>										<b>0.00</b>	<b>0</b>	
FRS158 On 06/06/2023 Spot Bond					0.00000	14.13342				0.00	0	
<b>Total FRS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS159</b>										<b>0.00</b>	<b>0</b>	
FRS159 On 06/06/2024 Spot Bond					0.00000	15.75548				0.00	0	
<b>Total FRS160 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS160</b>										<b>0.00</b>	<b>0</b>	
FRS160 On 06/06/2025 Spot Bond					0.00000	17.85542				0.00	0	
<b>Total FRS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS161</b>										<b>0.00</b>	<b>0</b>	
FRS161 On 01/08/2022 Spot Bond					0.00000	11.80497				0.00	0	
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	
FRS167 On 01/08/2021 Spot Bond					0.00000	11.23989				0.00	0	
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	
FRS169 On 01/08/2022 Spot Bond					0.00000	6.47224				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.43813				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.48593				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS172 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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>	
FRS177 On 19/07/2024 Spot Bond					0.00000	14.85723				0.00	0	
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.87558				0.00	0	
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.78953				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 04/10/2021 Spot Bond					0.00000	130.49514				0.00	0	
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS184 On 16/11/2023 Spot Bond					0.00000	147.06145				0.00	0	
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	
FRS186 On 23/01/2024 Spot Bond					0.00000	141.13165				0.00	0	
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	
FRS187 On 23/01/2024 Spot Bond					0.00000	152.99288				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>	
FRS188 On 23/01/2024 Spot Bond					0.00000	126.37773				0.00	0	
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	
FRS194 On 19/06/2026 Spot Bond					0.00000	24.51381				0.00	0	
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.15012				0.00	0	
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.17453				0.00	120,000,000	30,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>120,000,000</b>	<b>30,000,000</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 FRS199</b>										0.00	120,000,000	30,000,000
FRS20 On 12/08/2025 Spot Bond					0.00000	100.02734				0.00	0	
<b>Total FRS200 SPOT</b>										0.00	0	
<b>Total For FRS200</b>										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.22190				0.00	0	
<b>Total FRS201 SPOT</b>										0.00	0	
<b>Total For FRS201</b>										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										0.00	0	
<b>Total For FRS202</b>										0.00	0	
FRS20 On 15/03/2021 Spot Bond					0.00000	109.20337				0.00	0	
<b>Total FRS205 SPOT</b>										0.00	0	
<b>Total For FRS205</b>										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.49506				0.00	0	
<b>Total FRS206 SPOT</b>										0.00	0	
<b>Total For FRS206</b>										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS207 SPOT</b>										0.00	0	
<b>Total For FRS207</b>										0.00	0	
FRS20 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS208 SPOT</b>										0.00	0	
<b>Total For FRS208</b>										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	99.98645				0.00	0	
<b>Total FRS209 SPOT</b>										0.00	0	
<b>Total For FRS209</b>										0.00	0	
FRS21 On 20/12/2020 Spot Bond					0.00000	107.07512				0.00	0	
<b>Total FRS211 SPOT</b>										0.00	0	
<b>Total For FRS211</b>										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	118.59984				0.00	0	
<b>Total FRS213 SPOT</b>										0.00	0	
<b>Total For FRS213</b>										0.00	0	
FRS21 On 04/03/2021 Spot Bond					0.00000	106.37508				0.00	0	
<b>Total FRS214 SPOT</b>										0.00	0	
<b>Total For FRS214</b>										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	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 FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 12/06/2025 Spot Bond					0.00000	102.13157				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	100.71552				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	101.52142				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.15383				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	102.62804				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	101.48945				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	100.83992				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	101.49967				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	100.45679				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	101.12868				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22( On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS229 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS229</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 14/08/2027 Spot Bond					0.00000	100.01510				0.00	0	
<b>Total FRS230 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS230</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 18/08/2025 Spot Bond					0.00000	93.13485				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	94.28849				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	93.68889				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	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	102.28534				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 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS23( On 13/10/2023 Spot Bond					0.00000	106.03970				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>	
FRS23( On 23/10/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS239 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS239</b>										<b>0.00</b>	<b>0</b>	
FRS24( On 31/03/2032 Spot Bond					0.00000	100.22445				0.00	0	
<b>Total FRS240 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 FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.41000	2.41000	2.41000	315.50051				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			2.15000	317.81781	2.15000	317.78107				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			2.15000	2.15000	2.15000	317.78107				0.00	0	
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	
FRS46 On 31/01/2022 Spot Bond			1.50000	170.15265	1.50000	170.13600				0.00	0	
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	
FRS51 On 31/01/2022 Spot Bond			1.75000	169.65505	1.75000	169.63729				0.00	0	
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.18203				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			5.24000	91.75554	5.24000	91.73739				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			4.86000	65.13211	4.86000	96.77226				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			3.25000	3.25000	3.25000	143.65318				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			3.53000	3.53000	3.53000	142.07071				0.00	0	
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			3.21000	3.21000	3.21000	308.60971				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			4.26000	4.26000	4.26000	109.18120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			5.79000	122.44040	5.79000	122.42131				115,800,000,000.00	20,000,000	12,000,000
<b>Total FRX24 SPOT</b>										<b>115,800,000,000.00</b>	<b>20,000,000</b>	<b>12,000,000</b>
<b>Total For FRX24</b>										<b>115,800,000,000.00</b>	<b>20,000,000</b>	<b>12,000,000</b>
FRX25 On 26/07/2025 Spot Bond			6.14000	117.54272	6.14000	117.52341				0.00	0	
<b>Total FRX25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX25</b>										<b>0.00</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			6.65000	114.90010	6.65000	114.87945				133,000,000,000.00	20,000,000	3,910,200,000
<b>Total FRX26 SPOT</b>										<b>133,000,000,000.00</b>	<b>20,000,000</b>	<b>3,910,200,000</b>
<b>Total For FRX26</b>										<b>133,000,000,000.00</b>	<b>20,000,000</b>	<b>3,910,200,000</b>
FRX27 On 07/03/2027 Spot Bond			6.93000	118.42438	6.93000	118.40209				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			7.35000	119.19079	7.35000	119.16742				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			8.20500	112.73562	8.20500	112.71098				0.00	0	
<b>Total FRX30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX30</b>										<b>0.00</b>	<b>0</b>	
FRX31 On 21/02/2031 Spot Bond			8.65500	107.94189	8.65500	107.91704				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			8.73500	114.09570	8.73500	114.06891				0.00	0	
<b>Total FRX32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX32</b>										<b>0.00</b>	<b>0</b>	
FRX45 On 14/04/2045 Spot Bond			10.96000	75.74347	10.96000	75.72128				0.00	0	
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.47644				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	99.75767				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.96177				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>	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.96606				0.00	0	
<b>Total FS7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A1</b>										<b>0.00</b>	<b>0</b>	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.96378				0.00	0	
<b>Total FS7A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A2</b>										<b>0.00</b>	<b>0</b>	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.96239				0.00	0	
<b>Total FS7A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7A3</b>										<b>0.00</b>	<b>0</b>	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.96198				0.00	0	330,000,0€
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,0€</b>
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	<b>330,000,0€</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total GBL03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL03</b>										<b>0.00</b>	<b>0</b>	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.47415				0.00	0	
<b>Total GBL04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GBL04</b>										<b>0.00</b>	<b>0</b>	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.58587				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>	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.07999				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	99.94155				0.00	0	540,000,0€
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>540,000,0€</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>540,000,0€</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.13384				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	101.20732				0.00	0	
<b>Total GH5B1 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 GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.71222				0.00	0	
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	
GRL35 On 12/06/2029 Spot Bond			4.44000	105.24776	4.44000	105.22911				0.00	0	40,000,00
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	101.55957				0.00	0	100,000,00
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	100.11719				0.00	0	
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT11</b>										<b>0.00</b>	<b>0</b>	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.45328				0.00	0	
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.56688				0.00	0	
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT16</b>										<b>0.00</b>	<b>0</b>	
GRT17 On 17/10/2023 Spot Bond			5.24000	113.98549	5.24000	113.96929				0.00	0	
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.89196				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	101.53789				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			8.49000	104.93335	8.49000	104.90937				0.00	0	
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.42161				0.00	0	
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.60479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.59981				0.00	0	
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.31240				0.00	0	
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT25G</b>										<b>0.00</b>	<b>0</b>	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.88832				0.00	0	
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.15202				0.00	0	
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.83412				0.00	0	
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.87123				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	97.24322				0.00	0	
<b>Total GRT30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT30</b>										<b>0.00</b>	<b>0</b>	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.07835				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	97.70470				0.00	0	3,000,000.00
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000.00</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	97.40260				0.00	0	
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.75391				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	97.54528				0.00	300,000,000	350,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>350,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>300,000,000</b>	<b>350,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.64917				0.00	0	
<b>Total GRT38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT38</b>										<b>0.00</b>	<b>0</b>	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20136				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	98.44921				0.00	0	
<b>Total GRT40 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT40</b>										<b>0.00</b>	<b>0</b>	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.14136				0.00	0	
<b>Total GRT41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT41</b>										<b>0.00</b>	<b>0</b>	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.95982				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>	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.70696				0.00	0	
<b>Total GRT43 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT43</b>										<b>0.00</b>	<b>0</b>	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.73590				0.00	0	
<b>Total GRT44 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT44</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.79348				0.00	0	500,000,000
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
GRT46 On 24/06/2021 Spot Bond					0.00000	100.75030				0.00	0	
<b>Total GRT46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT46</b>										<b>0.00</b>	<b>0</b>	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.19453				0.00	0	40,000,000
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
H10T2 On 30/09/2022 Spot Bond					0.00000	100.65830				0.00	0	140,000,000
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</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 H10T2</b>										0.00	0	140,000,00
H10T3 On 28/10/2021 Spot Bond					0.00000	100.94521				0.00	0	
<b>Total H10T3 SPOT</b>										0.00	0	
<b>Total For H10T3</b>										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.38288				0.00	0	50,000,00
<b>Total H10T4 SPOT</b>										0.00	0	50,000,00
<b>Total For H10T4</b>										0.00	0	50,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	100.37115				0.00	0	80,000,00
<b>Total H12T1 SPOT</b>										0.00	0	80,000,00
<b>Total For H12T1</b>										0.00	0	80,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.07088				0.00	0	120,000,00
<b>Total HC5T4 SPOT</b>										0.00	0	120,000,00
<b>Total For HC5T4</b>										0.00	0	120,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	99.84496				0.00	0	
<b>Total HILB07 SPOT</b>										0.00	0	
<b>Total For HILB07</b>										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.64579				0.00	0	
<b>Total HILB08 SPOT</b>										0.00	0	
<b>Total For HILB08</b>										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.89029				0.00	0	
<b>Total HILB09 SPOT</b>										0.00	0	
<b>Total For HILB09</b>										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.34335				0.00	0	
<b>Total HILB10 SPOT</b>										0.00	0	
<b>Total For HILB10</b>										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.18517				0.00	0	
<b>Total HILB11 SPOT</b>										0.00	0	
<b>Total For HILB11</b>										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.02523				0.00	0	
<b>Total HILB12 SPOT</b>										0.00	0	
<b>Total For HILB12</b>										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.99745				0.00	0	
<b>Total HILB13 SPOT</b>										0.00	0	
<b>Total For HILB13</b>										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF04/JIBAR</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.69755				0.00	0	
<b>Total HPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF11</b>										<b>0.00</b>	<b>0</b>	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.65169				0.00	0	
<b>Total HPF12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.63865				0.00	0	
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	
HWAY2 On 07/12/2023 Spot Bond			2.75000	312.59005	2.75000	312.54882				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			3.11000	3.11000	3.11000	315.47476				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			9.82500	113.13048	9.82500	105.59580				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			5.34000	72.91386	5.34000	91.84120				0.00	0	
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	
HWAY3 On 31/07/2034 Spot Bond			11.33500	88.40093	11.33500	88.37445				0.00	0	4,350,000,00
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>4,350,000,00</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.78864	100.00000	11.76269				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			11.37500	87.72615	11.37500	87.69979				0.00	0	5,020,000,00
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>5,020,000,00</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.78788	100.00000	11.76194				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond					0.00000	100.62974				0.00	0	25,505,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,505,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,505,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.44372				0.00	0	10,000,000,00
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,00</b>
HWF13 On 28/11/2022 Spot Bond					0.00000	101.08947				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>	
HWY02 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total HWY023/R197 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWY023/R197</b>										<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.75000	146.54915	2.68000	146.93790			687,219,355,900,000.00	249,897,947,600	320,380,718,10	
<b>Total I2025 SPOT</b>									<b>37,219,355,900,000.00</b>	<b>249,897,947,600</b>	<b>320,380,718,10</b>	
<b>Total For I2025</b>									<b>37,219,355,900,000.00</b>	<b>249,897,947,600</b>	<b>320,380,718,10</b>	
I2029 On 31/03/2029 Spot Bond			3.97000	102.58609	3.97000	102.56915			118,169,196,182,000.00	29,765,540,600	214,014,669,70	
<b>Total I2029 SPOT</b>									<b>18,169,196,182,000.00</b>	<b>29,765,540,600</b>	<b>214,014,669,70</b>	
<b>Total For I2029</b>									<b>18,169,196,182,000.00</b>	<b>29,765,540,600</b>	<b>214,014,669,70</b>	
I2033 On 28/02/2033 Spot Bond			4.51000	96.94368	4.51000	96.92619			243,952,609,978,000.00	54,091,487,800	164,926,778,60	
<b>Total I2033 SPOT</b>									<b>13,952,609,978,000.00</b>	<b>54,091,487,800</b>	<b>164,926,778,60</b>	
<b>Total For I2033</b>									<b>13,952,609,978,000.00</b>	<b>54,091,487,800</b>	<b>164,926,778,60</b>	
I2038 On 31/01/2038 Spot Bond			4.67000	108.47492	4.64000	108.88803			525,945,625,432,000.00	112,622,189,600	314,523,833,20	
<b>Total I2038 SPOT</b>									<b>25,945,625,432,000.00</b>	<b>112,622,189,600</b>	<b>314,523,833,20</b>	
<b>Total For I2038</b>									<b>25,945,625,432,000.00</b>	<b>112,622,189,600</b>	<b>314,523,833,20</b>	
I2046 On 31/03/2046 Spot Bond			4.70000	96.09862	4.70000	96.08086			510,181,319,900,000.00	108,549,217,000	270,197,514,40	
<b>Total I2046 SPOT</b>									<b>10,181,319,900,000.00</b>	<b>108,549,217,000</b>	<b>270,197,514,40</b>	
<b>Total For I2046</b>									<b>10,181,319,900,000.00</b>	<b>108,549,217,000</b>	<b>270,197,514,40</b>	
I2050 On 31/12/2050 Spot Bond			4.74000	97.80766	4.70000	98.50123			288,084,289,188,000.00	60,777,276,200	248,965,358,70	
<b>Total I2050 SPOT</b>									<b>38,084,289,188,000.00</b>	<b>60,777,276,200</b>	<b>248,965,358,70</b>	
<b>Total For I2050</b>									<b>38,084,289,188,000.00</b>	<b>60,777,276,200</b>	<b>248,965,358,70</b>	
IBL101 On 24/05/2022 Spot Bond			5.05500	5.05500	5.05500	105.63719			0.00	0		
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.21524			0.00	0		
<b>Total IBL102 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 IBL102</b>										<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.87000	311.55735	2.87000	311.51524				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>	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.62398				0.00	0	
<b>Total IBL110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL110</b>										<b>0.00</b>	<b>0</b>	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.92656				0.00	0	
<b>Total IBL113 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL113</b>										<b>0.00</b>	<b>0</b>	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.10366				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.92282				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>	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.01281				0.00	0	
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.58560				0.00	0	
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01282				0.00	0	
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.47207				0.00	0	
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.16444				0.00	0	40,000,00
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	100.48973				0.00	0	60,000,00
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.71345				0.00	520,000,000	260,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>520,000,000</b>	<b>260,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	100.36951				0.00	0	
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.91753				0.00	0	
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.92325				0.00	0	
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.00604				0.00	0	
<b>Total IBL137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL137</b>										<b>0.00</b>	<b>0</b>	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.94379				0.00	0	
<b>Total IBL138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL138</b>										<b>0.00</b>	<b>0</b>	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.01170				0.00	0	
<b>Total IBL140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL140</b>										<b>0.00</b>	<b>0</b>	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.96341				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	99.96359				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>	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.80091				0.00	0	
<b>Total IBL143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL143</b>										<b>0.00</b>	<b>0</b>	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.81667				0.00	4,000,000,000	1,000,000,000
<b>Total IBL145 SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For IBL145</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.63310				0.00	0	
<b>Total IBL147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>										<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.90950				0.00	0	
<b>Total IBL148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>										<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.90516				0.00	0	
<b>Total IBL149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL149</b>										<b>0.00</b>	<b>0</b>	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.57559				0.00	0	287,000,00
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>287,000,00</b>
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	<b>287,000,00</b>
IBL36 On 31/01/2022 Spot Bond			1.61000	1.61000	1.61000	169.91632				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			5.70000	115.90464	5.70000	115.88694				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>	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.51598				0.00	0	
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	
IBL67 On 31/01/2022 Spot Bond			1.90000	169.35748	1.90000	169.33908				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL77 On 25/11/2020 Spot Bond					0.00000	99.92467				0.00	0	
<b>Total IBL77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL77</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			4.13000	111.13816	4.13000	111.12580				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>	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.32986				0.00	0	
<b>Total IBL86 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 IBL86</b>										<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			3.94000	103.10650	3.94000	103.09558				0.00	0	
<b>Total IBL88 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88</b>										<b>0.00</b>	<b>0</b>	
IBL88/F On 20/05/2021 Spot Bond			100.00000	69.79837	100.00000	69.64473				0.00	0	
<b>Total IBL88/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL88/R208</b>										<b>0.00</b>	<b>0</b>	
IBL89 On 26/05/2021 Spot Bond					0.00000	99.85883				0.00	160,000,000	40,000,00
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,00</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>160,000,000</b>	<b>40,000,00</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.74582				0.00	0	195,000,00
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>195,000,00</b>
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	<b>195,000,00</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	101.95314				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			7.69000	110.94015	7.69000	110.91741				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total IDCG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG07</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			9.85500	108.77594	9.85500	109.01864				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.01541				0.00	0	
<b>Total IDCG10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG10</b>										<b>0.00</b>	<b>0</b>	
IDCG11 On 05/12/2026 Spot Bond			8.31000	116.53847	8.31000	116.51255				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>	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.26095				0.00	0	
<b>Total IDCG12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG12</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.01455				0.00	0	80,000,00

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 IDCG13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.01778				0.00	0	
<b>Total IDCG14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG14</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.66104				0.00	80,000,000	40,000,00
<b>Total IDCG15 SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
<b>Total For IDCG15</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,00</b>
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.29192				0.00	0	
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.10984				0.00	0	
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.82205				0.00	0	
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.08968				0.00	0	
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG19</b>										<b>0.00</b>	<b>0</b>	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.72006				0.00	0	
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.76915				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	99.02939				0.00	0	
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.38032				0.00	0	
<b>Total IDCG23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG23</b>										<b>0.00</b>	<b>0</b>	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.86785				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			7.19000	109.13343	7.19000	109.11237				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>	
IFC02 On 14/04/2021 Spot Bond			4.79500	102.40492	4.79500	102.39173				0.00	0	
<b>Total IFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IFC02</b>										<b>0.00</b>	<b>0</b>	
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				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>	
ING211 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	
ING362 On 24/02/2021 Spot Bond					0.00000	101.17078				0.00	0	
<b>Total ING362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING362</b>										<b>0.00</b>	<b>0</b>	
ING375 On 24/02/2023 Spot Bond					0.00000	101.00164				0.00	0	
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	
ING383 On 30/06/2021 Spot Bond					0.00000	101.65920				0.00	0	
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	
ING384 On 30/09/2021 Spot Bond					0.00000	93.65872				0.00	0	
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.37819				0.00	0	250,000,00
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>250,000,00</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	100.43857				0.00	0	80,000,00
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
INLV04 On 11/02/2021 Spot Bond			6.24000	104.86120	6.24000	104.84354				0.00	0	
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.84121				0.00	0	
<b>Total INLV05 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 INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.57891				0.00	0	
<b>Total INLV06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV06</b>										<b>0.00</b>	<b>0</b>	
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.04723				0.00	0	
<b>Total IPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF13</b>										<b>0.00</b>	<b>0</b>	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.86685				0.00	0	
<b>Total IPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF15</b>										<b>0.00</b>	<b>0</b>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.87953				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.76195				0.00	0	
<b>Total IPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF17</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.77722				0.00	0	
<b>Total IPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF18</b>										<b>0.00</b>	<b>0</b>	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.79248				0.00	0	
<b>Total IPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF19</b>										<b>0.00</b>	<b>0</b>	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.35377				0.00	0	40,000,00
<b>Total IPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For IPF21</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.90939				0.00	0	
<b>Total IPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF22</b>										<b>0.00</b>	<b>0</b>	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.16467				0.00	0	
<b>Total IPF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF24</b>										<b>0.00</b>	<b>0</b>	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.45732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>										<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.10977				0.00	0	
<b>Total IPF26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF26</b>										<b>0.00</b>	<b>0</b>	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.11173				0.00	0	
<b>Total IPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF27</b>										<b>0.00</b>	<b>0</b>	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.72147				0.00	0	
<b>Total IPF30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF30</b>										<b>0.00</b>	<b>0</b>	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.96073				0.00	0	
<b>Total IPF31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF31</b>										<b>0.00</b>	<b>0</b>	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.66851				0.00	0	
<b>Total IPF32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF32</b>										<b>0.00</b>	<b>0</b>	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.90068				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>	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.81976	2.75000	100.81227				0.00	0	
<b>Total IV017/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.88000	166.95140	5.88000	166.91527				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>	
IV033 On 11/02/2021 Spot Bond					0.00000	100.29742				0.00	0	
<b>Total IV033 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV033</b>										<b>0.00</b>	<b>0</b>	
IV034 On 11/02/2021 Spot Bond			6.24000	104.71335	6.24000	104.69572				0.00	0	
<b>Total IV034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV034</b>										<b>0.00</b>	<b>0</b>	
IV035 On 07/04/2022 Spot Bond					0.00000	103.19336				0.00	0	
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV035</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV036 On 22/07/2021 Spot Bond					0.00000	102.11095			0.00	0	
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	
IV038 On 23/09/2021 Spot Bond					0.00000	101.14526			0.00	0	
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	
IV039 On 31/01/2022 Spot Bond			4.00000	4.00000	4.00000	165.24187			0.00	0	
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	
IV040 On 29/09/2021 Spot Bond					0.00000	102.87085			0.00	0	2,800,000,00
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
IV041 On 29/09/2021 Spot Bond			7.06000	105.66956	7.06000	105.64930			0.00	0	
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	
IV042 On 18/11/2021 Spot Bond					0.00000	102.35950			0.00	0	
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	
IV043 On 21/11/2021 Spot Bond			7.07500	7.07500	7.07500	105.07070			0.00	0	
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	
IV044 On 31/01/2022 Spot Bond					0.00000	100.30564			0.00	0	
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	
IV045 On 31/01/2022 Spot Bond			2.50000	168.17470	2.50000	168.15372		597,000,000,000.00	238,800,000	209,400,00	
<b>Total IV045 SPOT</b>								<b>597,000,000,000.00</b>	<b>238,800,000</b>	<b>209,400,00</b>	
<b>Total For IV045</b>								<b>597,000,000,000.00</b>	<b>238,800,000</b>	<b>209,400,00</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	103.24854			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	102.73460			0.00	0	
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	
IV19A On 31/03/2028 Spot Bond			5.78000	168.03129	5.78000	167.99539			0.00	0	
<b>Total IV19A 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 IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.67795				0.00	0	
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	
IVC040 On 24/07/2021 Spot Bond			10.24000	102.37331	10.24000	102.34553				0.00	0	
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	
IVC094 On 06/12/2021 Spot Bond			5.55500	110.13711	5.55500	110.12062				0.00	0	
<b>Total IVC094 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC094</b>										<b>0.00</b>	<b>0</b>	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.76072				0.00	0	
<b>Total IVC097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC097</b>										<b>0.00</b>	<b>0</b>	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.78072				0.00	0	
<b>Total IVC103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC103</b>										<b>0.00</b>	<b>0</b>	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.76738				0.00	0	
<b>Total IVC107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC107</b>										<b>0.00</b>	<b>0</b>	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.43626				0.00	0	
<b>Total IVC109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC109</b>										<b>0.00</b>	<b>0</b>	
IVC110 On 19/05/2021 Spot Bond			5.20500	102.21033	5.20500	102.19607				0.00	0	
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.98795				0.00	0	
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.01676				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>	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.56193				0.00	0	80,000,00



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 IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	100.46992				0.00	0	370,000,00
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	<b>370,000,00</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	101.24127				0.00	0	
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.32533				0.00	0	10,000,00
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	101.07133				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.95135				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 03/12/2020 Spot Bond					0.00000	101.00367				0.00	0	
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.76216				0.00	0	
<b>Total IVC147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC147</b>										<b>0.00</b>	<b>0</b>	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.55838				0.00	0	
<b>Total IVC148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.49780				0.00	0	
<b>Total IVC149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC149</b>										<b>0.00</b>	<b>0</b>	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.22563				0.00	300,000,000	150,000,00
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</b>
<b>Total For IVC152</b>										<b>0.00</b>	<b>300,000,000</b>	<b>150,000,00</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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC154 On 05/02/2021 Spot Bond					0.00000	100.14685				0.00	0	
<b>Total IVC154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC154</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>	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.33977				0.00	0	
<b>Total IVC156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC156</b>										<b>0.00</b>	<b>0</b>	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.64685				0.00	0	220,000,00
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.89624				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>	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.89928				0.00	0	190,000,00
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	<b>190,000,00</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	100.67721				0.00	0	
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	
IVC169 On 19/02/2021 Spot Bond					0.00000	101.13602				0.00	0	
<b>Total IVC169 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC169</b>										<b>0.00</b>	<b>0</b>	
IVC172 On 18/11/2020 Spot Bond					0.00000	99.98769				0.00	0	
<b>Total IVC172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC172</b>										<b>0.00</b>	<b>0</b>	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.46402				0.00	0	
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC174 On 19/11/2020 Spot Bond					0.00000	99.97280				0.00	0	
<b>Total IVC174 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC174</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.03490				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.64727				0.00	0	
<b>Total IVC177 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC177</b>										<b>0.00</b>	<b>0</b>	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.60109				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>	
IVC179 On 23/03/2021 Spot Bond					0.00000	98.39230				0.00	0	
<b>Total IVC179 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC179</b>										<b>0.00</b>	<b>0</b>	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.71397				0.00	0	
<b>Total IVC180 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC180</b>										<b>0.00</b>	<b>0</b>	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.07606				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>	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.02396				0.00	0	
<b>Total IVC182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC182</b>										<b>0.00</b>	<b>0</b>	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.97557				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 30/09/2021 Spot Bond					0.00000	100.83465				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>	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.39748				0.00	0	
<b>Total IVC185 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC185</b>										<b>0.00</b>	<b>0</b>	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.42293	7.40000	103.00236				0.00	0	
<b>Total IVC186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC186</b>										<b>0.00</b>	<b>0</b>	
IVZ016 On 19/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.92718				0.00	0	
<b>Total IVZ016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ016</b>										<b>0.00</b>	<b>0</b>	
IVZ017 On 26/11/2020 Spot Bond			3.80000	3.80000	3.80000	99.85446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVZ017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ017</b>										<b>0.00</b>	<b>0</b>	
IVZ018 On 03/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.78185				0.00	0	
<b>Total IVZ018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ018</b>										<b>0.00</b>	<b>0</b>	
IVZ019 On 07/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.74040				0.00	0	
<b>Total IVZ019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ019</b>										<b>0.00</b>	<b>0</b>	
IVZ020 On 11/12/2020 Spot Bond			3.80000	3.80000	3.80000	99.69899				0.00	0	
<b>Total IVZ020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ020</b>										<b>0.00</b>	<b>0</b>	
IVZ021 On 07/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.42037				0.00	0	
<b>Total IVZ021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ021</b>										<b>0.00</b>	<b>0</b>	
IVZ022 On 14/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.34838				0.00	0	
<b>Total IVZ022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ022</b>										<b>0.00</b>	<b>0</b>	
IVZ023 On 21/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.27651				0.00	0	
<b>Total IVZ023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ023</b>										<b>0.00</b>	<b>0</b>	
IVZ024 On 28/01/2021 Spot Bond			3.80000	3.80000	3.80000	99.20473				0.00	0	
<b>Total IVZ024 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ024</b>										<b>0.00</b>	<b>0</b>	
IVZ025 On 04/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.13306				0.00	0	
<b>Total IVZ025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ025</b>										<b>0.00</b>	<b>0</b>	
IVZ026 On 09/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.08193				0.00	0	
<b>Total IVZ026 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ026</b>										<b>0.00</b>	<b>0</b>	
IVZ027 On 11/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.06149				0.00	0	
<b>Total IVZ027 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ027</b>										<b>0.00</b>	<b>0</b>	
IVZ028 On 16/02/2021 Spot Bond			3.80000	3.80000	3.80000	99.01044				0.00	0	
<b>Total IVZ028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ028</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ029 On 18/02/2021 Spot Bond			3.80000	3.80000	3.80000	98.99003				0.00	0	
<b>Total IVZ029 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ029</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	101.03417				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>	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.54446				0.00	0	
<b>Total KAP006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP006</b>										<b>0.00</b>	<b>0</b>	
KAP007 On 26/10/2021 Spot Bond			5.79000	104.62913	5.79000	104.61272				0.00	0	
<b>Total KAP007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP007</b>										<b>0.00</b>	<b>0</b>	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.21796				0.00	0	
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP012</b>										<b>0.00</b>	<b>0</b>	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.47585				0.00	0	60,000,00
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	100.39308				0.00	0	
<b>Total KAP014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP014</b>										<b>0.00</b>	<b>0</b>	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.07707				0.00	0	
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.83780				0.00	60,000,000	160,000,00
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>160,000,00</b>
<b>Total For KAP016</b>										<b>0.00</b>	<b>60,000,000</b>	<b>160,000,00</b>
KAP017 On 19/10/2023 Spot Bond					0.00000	100.43646				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>	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.32042				0.00	0	70,000,00
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,00</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 KAP11</b>										0.00	0	70,000,00
KW01 On 31/10/2027 Spot Bond			8.28000	127.83133	8.28000	127.80269				0.00	0	
<b>Total KW01 SPOT</b>										0.00	0	
<b>Total For KW01</b>										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.59594				0.00	0	
<b>Total LBK15 SPOT</b>										0.00	0	
<b>Total For LBK15</b>										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	93.47051				0.00	0	
<b>Total LBK18 SPOT</b>										0.00	0	
<b>Total For LBK18</b>										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.02000	110.65145	6.02000	110.63352				0.00	0	
<b>Total LBK20 SPOT</b>										0.00	0	
<b>Total For LBK20</b>										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	94.37723				0.00	0	700,00
<b>Total LBK23 SPOT</b>										0.00	0	700,00
<b>Total For LBK23</b>										0.00	0	700,00
LBK24 On 10/10/2024 Spot Bond			8.04000	108.48042	8.04000	108.45693				0.00	0	
<b>Total LBK24 SPOT</b>										0.00	0	
<b>Total For LBK24</b>										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	97.91014				0.00	0	
<b>Total LBK26 SPOT</b>										0.00	0	
<b>Total For LBK26</b>										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	94.68459				0.00	0	
<b>Total LBK27 SPOT</b>										0.00	0	
<b>Total For LBK27</b>										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.89500	93.60874	11.89500	93.57886				0.00	0	
<b>Total LBK28 SPOT</b>										0.00	0	
<b>Total For LBK28</b>										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.09000	105.73857	9.09000	105.71289				0.00	0	
<b>Total LBK29 SPOT</b>										0.00	0	
<b>Total For LBK29</b>										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	94.72637				0.00	0	
<b>Total LBK30 SPOT</b>										0.00	0	
<b>Total For LBK30</b>										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.07833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total LBK31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK31</b>										<b>0.00</b>	<b>0</b>	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.11510				0.00	0	
<b>Total LBK32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK32</b>										<b>0.00</b>	<b>0</b>	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.58921				0.00	0	40,000,00
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	<b>40,000,00</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	94.52586				0.00	0	
<b>Total LBK35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK35</b>										<b>0.00</b>	<b>0</b>	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.11688				0.00	0	
<b>Total LBK37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.68530				0.00	0	
<b>Total LBK38 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK38</b>										<b>0.00</b>	<b>0</b>	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.23744				0.00	0	
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			5.59000	109.35288	5.59000	109.33632				0.00	0	2,500,000,00
<b>Total LGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For LGL06</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
LGL07 On 04/10/2022 Spot Bond					0.00000	102.14845				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	102.42278				0.00	0	1,020,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>1,020,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	102.82717				0.00	0	670,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>0</b>	<b>670,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.82344				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	101.12863				0.00	30,000,000	40,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>30,000,000</b>	<b>40,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>30,000,000</b>	<b>40,000,00</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total LHL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL26</b>										<b>0.00</b>	<b>0</b>	
LHL27 On 13/02/2021 Spot Bond					0.00000	100.08410				0.00	0	
<b>Total LHL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL27</b>										<b>0.00</b>	<b>0</b>	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.09911				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>	
LHL29 On 05/12/2020 Spot Bond					0.00000	101.30039				0.00	0	
<b>Total LHL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LHL29</b>										<b>0.00</b>	<b>0</b>	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.35665				0.00	0	
<b>Total LOM02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM02</b>										<b>0.00</b>	<b>0</b>	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.84348				0.00	0	
<b>Total LOM03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM03</b>										<b>0.00</b>	<b>0</b>	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.83928				0.00	0	
<b>Total LOM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LOM04</b>										<b>0.00</b>	<b>0</b>	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.96116				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.95952				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	99.95830				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>	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.92821				0.00	0	
<b>Total MAQ191 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 MAQ191</b>										<b>0.00</b>	<b>0</b>	
MBF05: On 21/05/2021 Spot Bond					0.00000	99.94345				0.00	0	330,000,00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>330,000,00</b>
MBF06: On 17/08/2021 Spot Bond					0.00000	100.26398				0.00	0	
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.15462				0.00	0	
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF063</b>										<b>0.00</b>	<b>0</b>	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.72653				0.00	0	5,000,000,00
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>5,000,000,00</b>
MBF06: On 16/09/2021 Spot Bond					0.00000	100.86486				0.00	0	
<b>Total MBF066 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF066</b>										<b>0.00</b>	<b>0</b>	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.97552				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>	
MBP03: On 23/02/2021 Spot Bond					0.00000	100.02020				0.00	0	
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.92480				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 13/04/2021 Spot Bond					0.00000	100.43338				0.00	0	
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.51877				0.00	0	
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.25897				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 27/09/2021 Spot Bond					0.00000	100.60587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.75257				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	99.58374				0.00	1,500,000,000	1,500,000,000
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>1,500,000,000</b>	<b>1,500,000,000</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	99.89081				0.00	0	
<b>Total MBP047 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP047</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.60588				0.00	0	
<b>Total MBP048 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.61952				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.28373				0.00	0	500,000,000
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MBP05 On 12/03/2023 Spot Bond					0.00000	100.91500				0.00	0	
<b>Total MBP051 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP051</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 17/03/2021 Spot Bond			4.36500	103.55874	4.36500	103.54654				0.00	0	
<b>Total MMIG02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG02</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2025 Spot Bond			7.23500	7.23500	7.23500	119.01262				0.00	0	
<b>Total MMIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG04</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 12/08/2022 Spot Bond			5.10000	112.31772	5.10000	112.30234				0.00	0	1,050,000,000
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,000</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.59513				0.00	0	1,520,000,000
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,520,000,000</b>
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	<b>1,520,000,000</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
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.32968				0.00	1,000,000,000	2,090,000,000
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,090,000,000</b>
<b>Total For MMIG07</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>2,090,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	97.27888				0.00	0	500,000,000
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
MML02 On 10/12/2026 Spot Bond			7.84000	110.96673	7.84000	110.94342				0.00	0	
<b>Total MML02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML02</b>										<b>0.00</b>	<b>0</b>	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.39844				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	100.21247				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	99.18138				0.00	0	
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.81237				0.00	0	
<b>Total MTN11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN11</b>										<b>0.00</b>	<b>0</b>	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.57818				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	98.85324				0.00	0	
<b>Total MTN13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN13</b>										<b>0.00</b>	<b>0</b>	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.09229				0.00	240,000,000	120,000,000
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>240,000,000</b>	<b>120,000,000</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	100.09605				0.00	0	
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.28491				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For MTN16</b>										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.57614				0.00	0	
<b>Total MTN17 SPOT</b>										0.00	0	
<b>Total For MTN17</b>										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.54615				0.00	0	
<b>Total MTN18 SPOT</b>										0.00	0	
<b>Total For MTN18</b>										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.00570				0.00	460,000,000	230,000,00
<b>Total MTN19 SPOT</b>										0.00	460,000,000	230,000,00
<b>Total For MTN19</b>										0.00	460,000,000	230,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	100.81355				0.00	0	
<b>Total MTN20 SPOT</b>										0.00	0	
<b>Total For MTN20</b>										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.36775				0.00	0	10,000,00
<b>Total MTN21 SPOT</b>										0.00	0	10,000,00
<b>Total For MTN21</b>										0.00	0	10,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.29958				0.00	0	
<b>Total MTN22 SPOT</b>										0.00	0	
<b>Total For MTN22</b>										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.79000	107.00948	7.79000	104.49565				0.00	0	
<b>Total MTN23 SPOT</b>										0.00	0	
<b>Total For MTN23</b>										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.32527				0.00	0	
<b>Total MTN24 SPOT</b>										0.00	0	
<b>Total For MTN24</b>										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.08723				0.00	0	
<b>Total MTNC22 SPOT</b>										0.00	0	
<b>Total For MTNC22</b>										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										0.00	0	
<b>Total For MTNC23</b>										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.91349				0.00	0	
<b>Total MWAR02 SPOT</b>										0.00	0	
<b>Total For MWAR02</b>										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.91515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.91515				0.00	0	
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.90869				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>	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.63184				0.00	0	
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.78914				0.00	0	90,000,00
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>90,000,00</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.85537				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 22/03/2021 Spot Bond					0.00000	101.11925				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 22/03/2021 Spot Bond					0.00000	101.76382				0.00	0	
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.73577				0.00	0	
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.96416				0.00	0	
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.15816				0.00	0	
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.33644				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			5.16000	105.80519	5.16000	105.79055			0.00	0	
<b>Total NAM01 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>									<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			5.64000	113.90487	5.64000	113.88766			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			8.72000	110.99785	8.72000	110.97211			0.00	0	
<b>Total NAM04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>									<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.81697			0.00	0	
<b>Total NBG01G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG01G</b>									<b>0.00</b>	<b>0</b>	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.38537			0.00	0	
<b>Total NBG02G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG02G</b>									<b>0.00</b>	<b>0</b>	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.23320			0.00	0	
<b>Total NBG03G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG03G</b>									<b>0.00</b>	<b>0</b>	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.35889			0.00	0	
<b>Total NBG04G SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBG04G</b>									<b>0.00</b>	<b>0</b>	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.27433			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>	
NBK11 On 28/11/2020 Spot Bond			4.75500	104.32409	4.75500	104.31053		361,380,000,000.00	76,000,000	19,000,000	
<b>Total NBK11A SPOT</b>								<b>361,380,000,000.00</b>	<b>76,000,000</b>	<b>19,000,000</b>	
<b>Total For NBK11A</b>								<b>361,380,000,000.00</b>	<b>76,000,000</b>	<b>19,000,000</b>	
NBK12 On 19/03/2021 Spot Bond			4.94000	103.00318	4.94000	102.98946		0.00	0		
<b>Total NBK12A SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK12A</b>								<b>0.00</b>	<b>0</b>		
NBK12 On 19/03/2021 Spot Bond			9.38000	101.53280	9.38000	101.50750		0.00	0		
<b>Total NBK12A/R208 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For NBK12A/R208</b>								<b>0.00</b>	<b>0</b>		
NBK13 On 19/03/2024 Spot Bond			5.20500	115.28732	5.20500	115.27095		0.00	0		
<b>Total NBK13A 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 NBK13A</b>									<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			4.06000	106.77324	4.06000	106.76152			0.00	0	
<b>Total NBK14A SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NBK14A</b>									<b>0.00</b>	<b>0</b>	
NBK15 On 11/02/2022 Spot Bond			4.50500	107.42830	4.50500	107.41528			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			5.84000	115.82949	5.84000	115.81137		2,920,000,000,000.00	500,000,000	510,000,00	
<b>Total NBK16A SPOT</b>								<b>2,920,000,000,000.00</b>	<b>500,000,000</b>	<b>510,000,00</b>	
<b>Total For NBK16A</b>								<b>2,920,000,000,000.00</b>	<b>500,000,000</b>	<b>510,000,00</b>	
NBK17 On 22/04/2026 Spot Bond			6.61000	115.75109	6.61000	115.73042		793,200,000,000.00	120,000,000	1,340,000,00	
<b>Total NBK17A SPOT</b>								<b>793,200,000,000.00</b>	<b>120,000,000</b>	<b>1,340,000,00</b>	
<b>Total For NBK17A</b>								<b>793,200,000,000.00</b>	<b>120,000,000</b>	<b>1,340,000,00</b>	
NBK19 On 01/06/2022 Spot Bond			5.03500	111.19719	5.03500	111.18208		0.00	0	0	
<b>Total NBK19A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK19A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK20 On 01/06/2026 Spot Bond			6.60000	122.00769	6.60000	121.98604		0.00	0	10,000,00	
<b>Total NBK20A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>10,000,00</b>	
<b>Total For NBK20A</b>								<b>0.00</b>	<b>0</b>	<b>10,000,00</b>	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.86764		0.00	0	0	
<b>Total NBK20B SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK20B</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK21 On 21/07/2027 Spot Bond			7.66000	118.73888	7.66000	118.71463		15,320,000,000,000.00	2,000,000,000	1,010,000,00	
<b>Total NBK21A SPOT</b>								<b>15,320,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,010,000,00</b>	
<b>Total For NBK21A</b>								<b>15,320,000,000,000.00</b>	<b>2,000,000,000</b>	<b>1,010,000,00</b>	
NBK22 On 19/11/2022 Spot Bond			4.13000	111.27878	4.13000	111.26641		0.00	0	0	
<b>Total NBK22A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK22A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK23 On 19/11/2025 Spot Bond			6.32500	118.42254	6.32500	118.40249		0.00	0	0	
<b>Total NBK23A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK23A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK24 On 19/11/2027 Spot Bond			7.36500	119.23318	7.36500	119.20975		0.00	0	1,000,000,00	
<b>Total NBK24A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
<b>Total For NBK24A</b>								<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>	
NBK24 On 11/02/2022 Spot Bond					0.00000	100.07981		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 17/02/2023 Spot Bond			4.60000	4.60000	4.60000	115.46363				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.71119				0.00	0	30,000,00
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
NBK26 On 10/05/2023 Spot Bond			100.00000	22.84812	100.00000	22.79699				0.00	0	5,500,00
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,500,00</b>
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	<b>5,500,00</b>
NBK26 On 22/04/2026 Spot Bond					0.00000	103.51276				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			7.55000	116.15203	7.55000	116.12826				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			4.53500	116.72251	4.53500	116.70830				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 19/11/2020 Spot Bond					0.00000	99.97740				0.00	0	60,000,00
<b>Total NBK28B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
<b>Total For NBK28B</b>										<b>0.00</b>	<b>0</b>	<b>60,000,00</b>
NBK29 On 31/07/2026 Spot Bond			6.71000	120.82964	6.71000	120.80798			1,744,600,000,000.00	260,000,000	260,000,000	260,000,00
<b>Total NBK29A SPOT</b>									<b>1,744,600,000,000.00</b>	<b>260,000,000</b>	<b>260,000,000</b>	<b>260,000,00</b>
<b>Total For NBK29A</b>									<b>1,744,600,000,000.00</b>	<b>260,000,000</b>	<b>260,000,000</b>	<b>260,000,00</b>
NBK30 On 20/02/2024 Spot Bond			5.16500	115.46676	5.16500	115.45076			0.00	0	0	
<b>Total NBK30A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK30A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK30 On 18/02/2021 Spot Bond					0.00000	100.33947			0.00	80,000,000	20,000,000	20,000,00
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>	<b>20,000,00</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>80,000,000</b>	<b>20,000,000</b>	<b>20,000,00</b>
NBK31 On 09/11/2023 Spot Bond			5.29000	111.43648	5.29000	111.42041			0.00	0	0	
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	100.31632				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>	
NBK34I On 10/05/2021 Spot Bond					0.00000	100.33246				0.00	0	80,000,00
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	102.42661				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	101.71990				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>	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.95394				0.00	0	
<b>Total NBK38B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK38B</b>										<b>0.00</b>	<b>0</b>	
NBK4 On 28/10/2024 Spot Bond			9.51500	9.51500	9.51500	69.86547				0.00	0	
<b>Total NBK4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK4</b>										<b>0.00</b>	<b>0</b>	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.65052				0.00	0	
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.45832				0.00	0	
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.69829				0.00	0	400,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	100.15877				0.00	0	
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.16233				0.00	0	
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.12326				0.00	0	
<b>Total NBK46B 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 NBK46B</b>										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.59838				0.00	0	
<b>Total NBK47B SPOT</b>										0.00	0	
<b>Total For NBK47B</b>										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.21589				0.00	0	
<b>Total NBK48B SPOT</b>										0.00	0	
<b>Total For NBK48B</b>										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.65418				0.00	240,000,000	120,000,00
<b>Total NBK49B SPOT</b>										0.00	240,000,000	120,000,00
<b>Total For NBK49B</b>										0.00	240,000,000	120,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.40787				0.00	0	
<b>Total NBK50B SPOT</b>										0.00	0	
<b>Total For NBK50B</b>										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.49079				0.00	0	7,000,00
<b>Total NBK51B SPOT</b>										0.00	0	7,000,00
<b>Total For NBK51B</b>										0.00	0	7,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	98.88376				0.00	0	
<b>Total NBK52B SPOT</b>										0.00	0	
<b>Total For NBK52B</b>										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.65175				0.00	0	
<b>Total NBK53B SPOT</b>										0.00	0	
<b>Total For NBK53B</b>										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.91884				0.00	0	
<b>Total NBK54B SPOT</b>										0.00	0	
<b>Total For NBK54B</b>										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.68989				0.00	0	6,000,00
<b>Total NBK55 SPOT</b>										0.00	0	6,000,00
<b>Total For NBK55</b>										0.00	0	6,000,00
NBK5 On 01/08/2024 Spot Bond					0.00000	100.18822				0.00	0	
<b>Total NBK56 SPOT</b>										0.00	0	
<b>Total For NBK56</b>										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	99.38697				0.00	0	
<b>Total NBK57 SPOT</b>										0.00	0	
<b>Total For NBK57</b>										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.54953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.49239				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.37912				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	100.03975				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>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83996				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			8.68500	107.32967	8.68500	107.30447				0.00	0	
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83219				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			8.72000	106.71612	8.72000	106.69096				0.00	0	
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83996				0.00	0	
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85228				0.00	0	
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.86782				0.00	0	
<b>Total NCLN91 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 NCLN91</b>									<b>0.00</b>	<b>0</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.64609			0.00	0	130,000,00
<b>Total NEDT1A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
<b>Total For NEDT1A</b>									<b>0.00</b>	<b>0</b>	<b>130,000,00</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.70554			0.00	0	
<b>Total NEDT1B SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1B</b>									<b>0.00</b>	<b>0</b>	
NET53 On 17/04/2021 Spot Bond					0.00000	100.38526			0.00	0	
<b>Total NET53 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NET53</b>									<b>0.00</b>	<b>0</b>	
NGL01 On 22/09/2021 Spot Bond					0.00000	103.69466			0.00	0	550,000,00
<b>Total NGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
<b>Total For NGL01</b>									<b>0.00</b>	<b>0</b>	<b>550,000,00</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.42179			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	103.35996			0.00	0	140,000,00
<b>Total NGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For NGL02</b>									<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	101.85224			0.00	0	
<b>Total NGL03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL03</b>									<b>0.00</b>	<b>0</b>	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.96125			0.00	5,300,000,000	3,780,000,00
<b>Total NGL04 SPOT</b>									<b>0.00</b>	<b>5,300,000,000</b>	<b>3,780,000,00</b>
<b>Total For NGL04</b>									<b>0.00</b>	<b>5,300,000,000</b>	<b>3,780,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	101.17057			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	102.21593			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	99.55841			0.00	0	
<b>Total NGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NGL07</b>									<b>0.00</b>	<b>0</b>	
NGL08 On 02/07/2025 Spot Bond					0.00000	100.90823			0.00	5,600,000,000	2,800,000,00

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 NGL08 SPOT</b>										<b>0.00</b>	<b>5,600,000,000</b>	<b>2,800,000,000</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>5,600,000,000</b>	<b>2,800,000,000</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.91267				0.00	0	
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.14134				0.00	0	
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.14979				0.00	202,500,000	202,500,000
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>202,500,000</b>	<b>202,500,000</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>202,500,000</b>	<b>202,500,000</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	102.46799				0.00	0	300,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	97.48663				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	100.27006				0.00	140,000,000	70,000,000
<b>Total NGT106 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NGT106</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.26054	13.50000	100.22572				0.00	0	
<b>Total NHM002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM002</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.27764				0.00	0	
<b>Total NHM006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM006</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.62201				0.00	0	
<b>Total NHM007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM007</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.42456				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	99.86621				0.00	0	
<b>Total NHM011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM011</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.24994				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.97208				0.00	0	10,000,00
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	101.17125				0.00	0	
<b>Total NHM015 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM015</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.12351				0.00	0	
<b>Total NHM016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM016</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.85883				0.00	0	
<b>Total NHM017 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM017</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2023 Spot Bond					0.00000	99.84705				0.00	0	170,000,00
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	<b>170,000,00</b>
NHM01 On 25/05/2024 Spot Bond					0.00000	99.84123				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>	
NI202 On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	197.18303				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			4.49000	4.49000	4.49000	182.67111				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			3.43500	3.43500	3.43500	142.60535				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			3.67000	3.67000	3.67000	104.92207				0.00	0	130,000,00
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</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 NI29</b>										<b>0.00</b>	<b>0</b>	<b>130,000,00</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			5.39000	5.39000	5.39000	98.66328				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			3.54000	3.54000	3.54000	142.01457				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	3.45000	3.45000	3.45000				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			3.93000	3.93000	3.93000	139.84483				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			4.53000	4.53000	4.53000	182.19461				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			4.28000	185.22840	4.28000	185.19626				0.00	0	
<b>Total NILB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB15</b>										<b>0.00</b>	<b>0</b>	
NILB17 On 31/01/2038 Spot Bond			5.50500	97.22050	5.50500	97.20060				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>	
NN011 On 23/06/2021 Spot Bond					0.00000	100.66894				0.00	0	
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	
NN014 On 10/09/2024 Spot Bond					0.00000	103.84475				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	101.76296				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	96.62689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	130.02143				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	102.65821				0.00	0	
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	
NN023 On 07/11/2025 Spot Bond					0.00000	102.80587				0.00	0	
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				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	99.91493				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	101.78914				0.00	240,000,000	60,000,000
<b>Total NN034 SPOT</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
<b>Total For NN034</b>										<b>0.00</b>	<b>240,000,000</b>	<b>60,000,000</b>
NN036 On 28/02/2023 Spot Bond					0.00000	102.60146				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	105.43357				0.00	0	
<b>Total NN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN037</b>										<b>0.00</b>	<b>0</b>	
NN039 On 06/03/2027 Spot Bond					0.00000	102.76409				0.00	0	
<b>Total NN039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN039</b>										<b>0.00</b>	<b>0</b>	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91348				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	102.84731				0.00	440,000,000	110,000,000
<b>Total NN040 SPOT</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</b>
<b>Total For NN040</b>										<b>0.00</b>	<b>440,000,000</b>	<b>110,000,000</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
NN043 On 03/03/2023 Spot Bond					0.00000	117.77324				0.00	0	
<b>Total NN043 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN043</b>										<b>0.00</b>	<b>0</b>	
NN046 On 13/05/2027 Spot Bond					0.00000	100.06825				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	117.59745				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	115.28505				0.00	0	
<b>Total NN049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN049</b>										<b>0.00</b>	<b>0</b>	
NN05 On 12/03/2024 Spot Bond					0.00000	100.92173				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	109.22196				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	101.60338				0.00	0	
<b>Total NN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN054</b>										<b>0.00</b>	<b>0</b>	
NN056 On 26/08/2022 Spot Bond					0.00000	101.60864				0.00	0	180,000,00
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	<b>180,000,00</b>
NN057 On 26/08/2025 Spot Bond					0.00000	103.95009				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	100.85777				0.00	0	
<b>Total NN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN058</b>										<b>0.00</b>	<b>0</b>	
NN06 On 12/03/2026 Spot Bond					0.00000	100.97419				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>	
NNF01 On 19/01/2021 Spot Bond					0.00000	117.96000				0.00	0	
<b>Total NNF011 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 NNF011</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.26719				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	102.26000				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	102.30000				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	103.94000				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	102.80000				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	100.11465				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>	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.97239				0.00	0	
<b>Total NNF018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF018</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 20/04/2021 Spot Bond					0.00000	99.95852				0.00	0	
<b>Total NNF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF019</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 01/08/2022 Spot Bond					0.00000	90.67433				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 22/04/2021 Spot Bond					0.00000	99.89100				0.00	0	
<b>Total NNF020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF020</b>										<b>0.00</b>	<b>0</b>	
NNF02: On 18/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NNF021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF021</b>										<b>0.00</b>	<b>0</b>	
NNF03: On 01/08/2022 Spot Bond					0.00000	90.67433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	124.11900				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>	
NNF06 On 12/09/2024 Spot Bond					0.00000	105.19529				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>	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	99.94114				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	83.68329				0.00	0	
<b>Total NQ1A24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A24</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.91615				0.00	0	
<b>Total NQ1A25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A25</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.91606				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 22/05/2021 Spot Bond					0.00000	101.15276				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.93620				0.00	0	
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.05967				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.90961				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.91356				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.92882				0.00	0	
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.16849				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.92636				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			5.69000	112.55096	5.69000	112.53352				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			3.00000	197.54561	3.00000	197.51824				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			8.92000	124.52715	8.92000	124.49747				0.00	0	
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 30/11/2028 Spot Bond			100.00000	18.02297	100.00000	17.98309				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	101.26982				0.00	0	
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.11745				0.00	0	300,000,00
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>300,000,00</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	100.04535				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>	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.80350				0.00	0	
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.96535				0.00	0	
<b>Total NTC25 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 NTC25</b>									<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.27753			0.00	0	
<b>Total NTC26 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC26</b>									<b>0.00</b>	<b>0</b>	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.83260			0.00	0	
<b>Total NTC27 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC27</b>									<b>0.00</b>	<b>0</b>	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.84477			0.00	0	
<b>Total NTC28 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC28</b>									<b>0.00</b>	<b>0</b>	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.76216			0.00	0	
<b>Total NTC29 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC29</b>									<b>0.00</b>	<b>0</b>	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total NTC30 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC30</b>									<b>0.00</b>	<b>0</b>	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.97530			0.00	0	
<b>Total NTC31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC31</b>									<b>0.00</b>	<b>0</b>	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.87747			0.00	0	
<b>Total NTC32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For NTC32</b>									<b>0.00</b>	<b>0</b>	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.45884			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			4.89000	108.62873	4.89000	108.61423			0.00	0	2,800,000,00
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	<b>2,800,000,00</b>
OML07 On 19/03/2025 Spot Bond			6.90000	116.76571	6.90000	116.74383			0.00	0	1,530,000,00
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,530,000,00</b>
OML09 On 14/09/2022 Spot Bond			5.09000	111.92227	5.09000	111.90673		107,908,000,000.00		21,200,000	1,010,600,00
<b>Total OML09 SPOT</b>								<b>107,908,000,000.00</b>		<b>21,200,000</b>	<b>1,010,600,00</b>
<b>Total For OML09</b>								<b>107,908,000,000.00</b>		<b>21,200,000</b>	<b>1,010,600,00</b>
OML10 On 14/09/2025 Spot Bond			7.22500	118.55748	7.22500	118.53424			0.00	0	910,000,00

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 OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>910,000,00</b>
OML11 On 11/06/2024 Spot Bond					0.00000	99.40190				0.00	0	1,100,000,00
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,00</b>
OML12 On 12/11/2025 Spot Bond					0.00000	100.07161				0.00	0	
<b>Total OML12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML12</b>										<b>0.00</b>	<b>0</b>	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.92706				0.00	0	
<b>Total PEP01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.95489				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>	
PMM12 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.17805				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>	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.54565				0.00	0	
<b>Total PMM53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM53</b>										<b>0.00</b>	<b>0</b>	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.10782				0.00	0	336,000,00
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>336,000,00</b>
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	<b>336,000,00</b>
PMM55 On 28/08/2021 Spot Bond					0.00000	101.13372				0.00	0	
<b>Total PMM55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM55</b>										<b>0.00</b>	<b>0</b>	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.95827				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.95254				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PRE2C On 20/02/2022 Spot Bond					0.00000	99.95173				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.95091				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			6.97500	121.54050	6.94000	121.70735			828,197,308,605,000.00	2,269,275,599,800	1,072,141,848,900	
<b>Total R186 SPOT</b>									<b>28,197,308,605,000.00</b>	<b>269,275,599,800</b>	<b>1,072,141,848,900</b>	
<b>Total For R186</b>									<b>28,197,308,605,000.00</b>	<b>269,275,599,800</b>	<b>1,072,141,848,900</b>	
R197 On 07/12/2023 Spot Bond			1.78000	321.09573	1.80000	320.88340			11,034,697,040,000.00	6,199,268,000	56,401,881,800	
<b>Total R197 SPOT</b>									<b>11,034,697,040,000.00</b>	<b>6,199,268,000</b>	<b>56,401,881,800</b>	
<b>Total For R197</b>									<b>11,034,697,040,000.00</b>	<b>6,199,268,000</b>	<b>56,401,881,800</b>	
R202 On 07/12/2033 Spot Bond			4.54000	217.81384	4.54000	217.77466			37,285,367,440,000.00	8,212,636,000	129,617,209,500	
<b>Total R202 SPOT</b>									<b>37,285,367,440,000.00</b>	<b>8,212,636,000</b>	<b>129,617,209,500</b>	
<b>Total For R202</b>									<b>37,285,367,440,000.00</b>	<b>8,212,636,000</b>	<b>129,617,209,500</b>	
R2023 On 28/02/2023 Spot Bond			4.14000	109.46507	4.04000	109.67957			155,250,164,690,000.00	279,045,933,500	460,510,707,800	
<b>Total R2023 SPOT</b>									<b>155,250,164,690,000.00</b>	<b>279,045,933,500</b>	<b>460,510,707,800</b>	
<b>Total For R2023</b>									<b>155,250,164,690,000.00</b>	<b>279,045,933,500</b>	<b>460,510,707,800</b>	
R2030 On 31/01/2030 Spot Bond			8.82500	97.24538	8.82500	97.22256			304,194,262,037,500.00	940,985,185,500	1,923,268,326,800	
<b>Total R2030 SPOT</b>									<b>304,194,262,037,500.00</b>	<b>940,985,185,500</b>	<b>1,923,268,326,800</b>	
<b>Total For R2030</b>									<b>304,194,262,037,500.00</b>	<b>940,985,185,500</b>	<b>1,923,268,326,800</b>	
R2032 On 31/03/2032 Spot Bond			9.87500	90.13770	9.87500	90.11384			424,479,049,775,000.00	245,516,865,800	1,040,118,517,200	
<b>Total R2032 SPOT</b>									<b>424,479,049,775,000.00</b>	<b>245,516,865,800</b>	<b>1,040,118,517,200</b>	
<b>Total For R2032</b>									<b>424,479,049,775,000.00</b>	<b>245,516,865,800</b>	<b>1,040,118,517,200</b>	
R2035 On 28/02/2035 Spot Bond			10.58500	89.45677	10.58500	89.43129			819,107,016,310,000.00	360,803,686,000	560,290,289,500	
<b>Total R2035 SPOT</b>									<b>819,107,016,310,000.00</b>	<b>360,803,686,000</b>	<b>560,290,289,500</b>	
<b>Total For R2035</b>									<b>819,107,016,310,000.00</b>	<b>360,803,686,000</b>	<b>560,290,289,500</b>	
R2037 On 31/01/2037 Spot Bond			10.78500	85.19055	10.78500	85.16625			009,668,799,642,000.00	279,060,621,200	632,255,746,700	
<b>Total R2037 SPOT</b>									<b>9,668,799,642,000.00</b>	<b>279,060,621,200</b>	<b>632,255,746,700</b>	
<b>Total For R2037</b>									<b>9,668,799,642,000.00</b>	<b>279,060,621,200</b>	<b>632,255,746,700</b>	
R2040 On 31/01/2040 Spot Bond			10.94500	87.18739	10.94500	87.16214			802,926,881,609,000.00	530,189,756,200	839,085,848,400	
<b>Total R2040 SPOT</b>									<b>12,926,881,609,000.00</b>	<b>530,189,756,200</b>	<b>839,085,848,400</b>	
<b>Total For R2040</b>									<b>12,926,881,609,000.00</b>	<b>530,189,756,200</b>	<b>839,085,848,400</b>	
R2044 On 31/01/2044 Spot Bond			11.08000	83.28092	11.08000	83.25651			088,338,576,772,000.00	188,478,210,900	1,051,787,951,700	
<b>Total R2044 SPOT</b>									<b>18,338,576,772,000.00</b>	<b>188,478,210,900</b>	<b>1,051,787,951,700</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
<b>Total For R2044</b>									<b>18,338,576,772,000.00</b>	<b>188,478,210,900</b>	<b>151,787,951,70</b>
R2048 On 28/02/2048 Spot Bond			11.01500	82.42108	11.01500	82.39666			144,233,439,418,000.00	1,193,303,081,200	1,956,304,397,50
<b>Total R2048 SPOT</b>									<b>14,233,439,418,000.00</b>	<b>193,303,081,200</b>	<b>156,304,397,50</b>
<b>Total For R2048</b>									<b>14,233,439,418,000.00</b>	<b>193,303,081,200</b>	<b>156,304,397,50</b>
R208 On 31/03/2021 Spot Bond			3.45000	102.09158	3.46000	102.07835			22,770,000,000,000.00	6,600,000,000	479,033,500,00
<b>Total R208 SPOT</b>									<b>22,770,000,000,000.00</b>	<b>6,600,000,000</b>	<b>479,033,500,00</b>
<b>Total For R208</b>									<b>22,770,000,000,000.00</b>	<b>6,600,000,000</b>	<b>479,033,500,00</b>
R209 On 31/03/2036 Spot Bond			10.37000	69.49939	10.28500	69.97668			733,768,894,052,000.00	360,054,859,600	612,192,302,40
<b>Total R209 SPOT</b>									<b>733,768,894,052,000.00</b>	<b>360,054,859,600</b>	<b>612,192,302,40</b>
<b>Total For R209</b>									<b>733,768,894,052,000.00</b>	<b>360,054,859,600</b>	<b>612,192,302,40</b>
R210 On 31/03/2028 Spot Bond			3.78000	191.40092	3.78000	191.37030			28,156,166,136,000.00	7,448,721,200	34,256,692,60
<b>Total R210 SPOT</b>									<b>28,156,166,136,000.00</b>	<b>7,448,721,200</b>	<b>34,256,692,60</b>
<b>Total For R210</b>									<b>28,156,166,136,000.00</b>	<b>7,448,721,200</b>	<b>34,256,692,60</b>
R212 On 31/01/2022 Spot Bond			1.27000	170.61230	1.25000	170.63680			39,218,551,738,000.00	30,880,749,400	41,328,627,20
<b>Total R212 SPOT</b>									<b>39,218,551,738,000.00</b>	<b>30,880,749,400</b>	<b>41,328,627,20</b>
<b>Total For R212</b>									<b>39,218,551,738,000.00</b>	<b>30,880,749,400</b>	<b>41,328,627,20</b>
R213 On 28/02/2031 Spot Bond			9.40000	85.90504	9.35500	86.14564			374,050,891,700,000.00	252,558,605,500	491,666,159,70
<b>Total R213 SPOT</b>									<b>374,050,891,700,000.00</b>	<b>252,558,605,500</b>	<b>491,666,159,70</b>
<b>Total For R213</b>									<b>374,050,891,700,000.00</b>	<b>252,558,605,500</b>	<b>491,666,159,70</b>
R214 On 28/02/2041 Spot Bond			10.73500	66.67863	10.73500	66.65937			629,898,342,961,500.00	338,136,780,900	516,706,854,80
<b>Total R214 SPOT</b>									<b>629,898,342,961,500.00</b>	<b>338,136,780,900</b>	<b>516,706,854,80</b>
<b>Total For R214</b>									<b>629,898,342,961,500.00</b>	<b>338,136,780,900</b>	<b>516,706,854,80</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.27782			0.00	0	
<b>Total RDFB08 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB08</b>									<b>0.00</b>	<b>0</b>	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.10608			0.00	0	
<b>Total RDFB09 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB09</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.57086			0.00	0	10,000,00
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.22488			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 12/03/2021 Spot Bond					0.00000	100.82405			0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 12/03/2023 Spot Bond					0.00000	96.84049				0.00	0	
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.26686				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	97.83750				0.00	0	
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.75784				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	97.88029				0.00	0	
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.60128				0.00	0	
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.75433				0.00	0	
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.79248				0.00	0	
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.67664				0.00	0	220,000,00
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
RDFB2 On 22/08/2022 Spot Bond					0.00000	96.87091				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	95.47353				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.31335				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>	
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.97016				0.00	0	
<b>Total RDFC51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFC51</b>										<b>0.00</b>	<b>0</b>	
RED12 On 12/04/2021 Spot Bond					0.00000	100.82368				0.00	0	
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/03/2021 Spot Bond					0.00000	101.06537				0.00	0	
<b>Total RED141 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED141</b>										<b>0.00</b>	<b>0</b>	
RED14 On 17/03/2021 Spot Bond					0.00000	100.36797				0.00	0	
<b>Total RED142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED142</b>										<b>0.00</b>	<b>0</b>	
RED30 On 16/09/2021 Spot Bond					0.00000	101.33325				0.00	0	
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.64558				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 09/03/2022 Spot Bond					0.00000	100.10724				0.00	0	80,000,00
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.15100				0.00	0	
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.77827				0.00	0	
<b>Total RED704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED704</b>										<b>0.00</b>	<b>0</b>	
RED70 On 17/04/2023 Spot Bond					0.00000	100.88385				0.00	0	2,000,000,00
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</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 RED705</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,00</b>
RES35 On 25/08/2021 Spot Bond					0.00000	100.03689				0.00	0	
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	
RES40 On 13/10/2022 Spot Bond					0.00000	100.48762				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	99.47306				0.00	0	
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	
RES49 On 03/08/2023 Spot Bond					0.00000	100.46599				0.00	0	12,230,000,00
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,230,000,00</b>
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	<b>12,230,000,00</b>
RES50 On 22/10/2023 Spot Bond					0.00000	100.38782				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>	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	
RW21 On 21/04/2021 Spot Bond			4.83000	102.88828	4.83000	102.87494				0.00	0	
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	
RW23 On 10/12/2023 Spot Bond			5.69000	114.76750	5.69000	114.74991				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			11.22500	99.38157	11.22500	99.35192				0.00	0	
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			4.34000	116.02099	4.34000	116.00746				0.00	0	2,330,000,00
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,330,000,00</b>
<b>Total For SBK23</b>										<b>0.00</b>	<b>0</b>	<b>2,330,000,00</b>
SBK24/ On 19/10/2025 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 SBK24/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	101.08470				0.00	0	310,000,00
<b>Total SBK25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
<b>Total For SBK25</b>										<b>0.00</b>	<b>0</b>	<b>310,000,00</b>
SBK26 On 25/04/2021 Spot Bond			5.11000	103.82832	5.11000	103.81410				0.00	0	
<b>Total SBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBK26</b>										<b>0.00</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.19139				0.00	0	
<b>Total SBN01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBN01</b>										<b>0.00</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.63629				0.00	900,000,000	850,000,00
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>900,000,000</b>	<b>850,000,00</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>900,000,000</b>	<b>850,000,00</b>
SBS19 On 23/06/2021 Spot Bond			3.83000	107.81349	3.83000	107.80231				0.00	0	
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS19</b>										<b>0.00</b>	<b>0</b>	
SBS20 On 15/05/2026 Spot Bond			6.00000	118.79475	6.00000	118.77535				0.00	0	1,400,000,00
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	<b>1,400,000,00</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	105.32476				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			4.78000	118.41611	4.78000	118.40091				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			6.06500	109.73463	6.06500	109.71681				0.00	0	970,000,00
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>970,000,00</b>
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	<b>970,000,00</b>
SBS31 On 12/06/2027 Spot Bond			6.58000	121.10798	6.58000	121.08655				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			5.07500	118.97035	5.07500	118.95388				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			5.30500	116.82378	5.30500	116.80716				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			7.58000	116.85678	7.58000	116.83315				0.00	0	1,000,000.00
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000.00</b>
SBS4 On 16/11/2021 Spot Bond			3.59500	104.89386	3.59500	104.88354				0.00	0	
<b>Total SBS4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS4</b>										<b>0.00</b>	<b>0</b>	
SBS41 On 12/11/2022 Spot Bond			4.11000	111.23576	4.11000	111.22326				0.00	0	5,000.00
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,000.00</b>
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	<b>5,000.00</b>
SBS42 On 12/11/2025 Spot Bond			5.69000	121.39307	5.69000	121.37426				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			6.62000	123.36126	6.62000	123.33907				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>	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.36791				0.00	0	
<b>Total SBS45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS45</b>										<b>0.00</b>	<b>0</b>	
SBS46 On 15/02/2023 Spot Bond			4.22500	116.34164	4.22500	116.32842				0.00	0	
<b>Total SBS46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS46</b>										<b>0.00</b>	<b>0</b>	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.12598				0.00	0	206,500.00
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>206,500.00</b>
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	<b>206,500.00</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	101.52052				0.00	180,000,000	90,000.00
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000.00</b>
<b>Total For SBS49</b>										<b>0.00</b>	<b>180,000,000</b>	<b>90,000.00</b>
SBS50 On 31/01/2022 Spot Bond			3.68500	109.53463	3.68500	109.52376				0.00	0	
<b>Total SBS50 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS50</b>										<b>0.00</b>	<b>0</b>	
SBS51 On 31/01/2024 Spot Bond			4.73000	4.73000	4.73000	117.71776				0.00	0	
<b>Total SBS51 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 SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.42729				0.00	0	140,000,00
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	<b>140,000,00</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	104.60608				0.00	0	12,780,000,00
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,780,000,00</b>
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	<b>12,780,000,00</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	102.46160				0.00	0	
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS55</b>										<b>0.00</b>	<b>0</b>	
SBS56 On 12/06/2022 Spot Bond			3.87500	111.52076	3.87500	111.50907				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	103.54264				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	105.30464				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.12900				0.00	0	
<b>Total SBS60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS60</b>										<b>0.00</b>	<b>0</b>	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.87122				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.54981				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	103.02861				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	99.37914				0.00	0	
<b>Total SBS65 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS65</b>										<b>0.00</b>	<b>0</b>	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.49589				0.00	280,000,000	140,000,00

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 SBS66 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
<b>Total For SBS66</b>										<b>0.00</b>	<b>280,000,000</b>	<b>140,000,000</b>
SBS67 On 26/06/2029 Spot Bond					0.00000	102.73951				0.00	0	160,000,000
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	<b>160,000,000</b>
SBS68 On 21/11/2024 Spot Bond					0.00000	100.54053				0.00	0	900,000,000
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	<b>900,000,000</b>
SBS69 On 02/12/2034 Spot Bond					0.00000	101.08529				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			2.22000	317.20234	2.22000	317.16506			88,800,000,000.00		40,000,000	20,000,000
<b>Total SBSI11 SPOT</b>									<b>88,800,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For SBSI11</b>									<b>88,800,000,000.00</b>		<b>40,000,000</b>	<b>20,000,000</b>
SBSI14 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	202.09829			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>	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.91877			0.00		0	1,585,000,000
<b>Total SBT101 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>1,585,000,000</b>
<b>Total For SBT101</b>									<b>0.00</b>		<b>0</b>	<b>1,585,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	105.61747			0.00		0	940,000,000
<b>Total SBT102 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>940,000,000</b>
<b>Total For SBT102</b>									<b>0.00</b>		<b>0</b>	<b>940,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	103.68397			0.00	810,000,000		840,000,000
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>810,000,000</b>		<b>840,000,000</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>810,000,000</b>		<b>840,000,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	101.05839			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>	
SBT201 On 13/02/2023 Spot Bond					0.00000	99.67170			0.00		0	5,244,000,000
<b>Total SBT201 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>5,244,000,000</b>
<b>Total For SBT201</b>									<b>0.00</b>		<b>0</b>	<b>5,244,000,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	99.77937			0.00		0	4,500,000,000
<b>Total SBT202 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>4,500,000,000</b>
<b>Total For SBT202</b>									<b>0.00</b>		<b>0</b>	<b>4,500,000,000</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
SBT203 On 03/12/2023 Spot Bond			6.14000	116.40701	6.14000	116.38777				0.00	0	
<b>Total SBT203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT203</b>										<b>0.00</b>	<b>0</b>	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.50507				0.00	60,000,000	30,000,000
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For SBT204</b>										<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBT206 On 31/01/2025 Spot Bond					0.00000	94.35052				0.00	0	2,000,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	101.10835				0.00	140,000,000	90,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>90,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>140,000,000</b>	<b>90,000,000</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	100.87023				0.00	0	
<b>Total SGI004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI004</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.87242				0.00	0	
<b>Total SGI005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI005</b>										<b>0.00</b>	<b>0</b>	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.18308				0.00	0	
<b>Total SGI006 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SGI006</b>										<b>0.00</b>	<b>0</b>	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SHI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHI02</b>										<b>0.00</b>	<b>0</b>	
SHS11U On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.52442				0.00	0	741,500,000
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>741,500,000</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>0</b>	<b>741,500,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.01439				0.00	0	
<b>Total SLRA2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA2</b>										<b>0.00</b>	<b>0</b>	
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRA3 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 SLRA3</b>										<b>0.00</b>	<b>0</b>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01378				0.00	0	
<b>Total SLRA4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA4</b>										<b>0.00</b>	<b>0</b>	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.26259				0.00	0	
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA5</b>										<b>0.00</b>	<b>0</b>	
SLRA6 On 15/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000,000.00	79,500,000,000	35,700,000,00	
<b>Total SLRA6 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>79,500,000,000</b>	<b>35,700,000,00</b>	
<b>Total For SLRA6</b>									<b>50,000,000,000,000.00</b>	<b>79,500,000,000</b>	<b>35,700,000,00</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.01508				0.00	0	
<b>Total SLRB2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB2</b>										<b>0.00</b>	<b>0</b>	
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB3</b>										<b>0.00</b>	<b>0</b>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01528				0.00	0	
<b>Total SLRB4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB4</b>										<b>0.00</b>	<b>0</b>	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01396				0.00	0	
<b>Total SLRB5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB5</b>										<b>0.00</b>	<b>0</b>	
SLRB6 On 15/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			620,000,000,000,000.00	6,200,000,000	3,100,000,00	
<b>Total SLRB6 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>6,200,000,000</b>	<b>3,100,000,00</b>	
<b>Total For SLRB6</b>									<b>50,000,000,000,000.00</b>	<b>6,200,000,000</b>	<b>3,100,000,00</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.01759				0.00	0	
<b>Total SLRC2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC2</b>										<b>0.00</b>	<b>0</b>	
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SLRC3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC3</b>										<b>0.00</b>	<b>0</b>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.01693				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	99.18681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			100.00000	100.00000	100.00000	100.00000			510,000,000,000,000.00	5,100,000,000	2,500,000,00	
<b>Total SLRC6 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>5,100,000,000</b>	<b>2,500,000,00</b>	
<b>Total For SLRC6</b>									<b>10,000,000,000,000.00</b>	<b>5,100,000,000</b>	<b>2,500,000,00</b>	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.14738			0.00	0	3,000,00	
<b>Total SNT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,000,00</b>	
<b>Total For SNT02</b>									<b>0.00</b>	<b>0</b>	<b>3,000,00</b>	
SNT03 On 12/04/2023 Spot Bond			5.89000	114.15712	5.89000	114.13892			0.00	0	4,050,000,00	
<b>Total SNT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,050,000,00</b>	
<b>Total For SNT03</b>									<b>0.00</b>	<b>0</b>	<b>4,050,000,00</b>	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.36319			0.00	0	700,000,00	
<b>Total SNT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>	
<b>Total For SNT04</b>									<b>0.00</b>	<b>0</b>	<b>700,000,00</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.21508			0.00	0		
<b>Total SOLB01 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SOLB01</b>									<b>0.00</b>	<b>0</b>		
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.09591			0.00	0		
<b>Total SPDA10 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For SPDA10</b>									<b>0.00</b>	<b>0</b>		
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.62540			0.00	0	10,000,00	
<b>Total SPDA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>	
<b>Total For SPDA12</b>									<b>0.00</b>	<b>0</b>	<b>10,000,00</b>	
SPDA13 On 21/08/2024 Spot Bond					0.00000	99.92279			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>		
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.91486			0.00	0	50,000,00	
<b>Total SPDA8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>	
<b>Total For SPDA8</b>									<b>0.00</b>	<b>0</b>	<b>50,000,00</b>	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.73532			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>		
SPG005 On 15/03/2024 Spot Bond					0.00000	100.92782			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>		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00! On 18/06/2022 Spot Bond					0.00000	100.90024				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	101.15080				0.00	0	
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG007</b>										<b>0.00</b>	<b>0</b>	
SPG00! On 15/10/2022 Spot Bond					0.00000	100.45036				0.00	0	
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.55433				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>	
SSA07` On 15/05/2023 Spot Bond					0.00000	100.66139				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>	
SSN00` On 31/03/2021 Spot Bond			4.70500	101.63258	4.70500	101.61971				0.00	0	
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN00! On 31/03/2021 Spot Bond			4.70500	101.63258	4.70500	101.61971				0.00	0	
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	
SSN01` On 31/01/2025 Spot Bond			4.09500	4.09500	4.09500	138.93840				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			6.91500	121.86567	6.91500	121.84303				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			8.84500	89.21671	8.84500	89.19538				0.00	0	
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	
SSN02! On 07/12/2023 Spot Bond					0.00000	97.55982				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>	
SSN03! On 17/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN035 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 SSN035</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 01/06/2021 Spot Bond					0.00000	101.26351				0.00	0	
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.89055				0.00	0	4,500,00
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,500,00</b>
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>4,500,00</b>
SSN04 On 13/10/2023 Spot Bond					0.00000	100.49714				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			5.44000	112.50181	5.44000	112.48523				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			5.34000	99.32752	5.34000	99.30762				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	98.60607				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	100.23444				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	101.14152				0.00	0	2,500,000,00
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
SSN05 On 08/12/2023 Spot Bond			2.83000	2.83000	2.83000	311.85931				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	100.30831				0.00	0	
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.19417				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05 On 19/12/2022 Spot Bond					0.00000	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 SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.51594				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 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	176.70054				0.00	0	
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	
SSN061 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	142.35182				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN062 On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	96.76069				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			4.81000	4.81000	4.81000	96.28979				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			4.96000	4.96000	4.96000	177.16069				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	101.19585				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	101.17148				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	101.11159				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	100.91516				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
SSN074 On 15/06/2023 Spot Bond					0.00000	100.89109				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>	
SSN075 On 15/06/2028 Spot Bond					0.00000	100.00000				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>	
SSN076 On 15/06/2023 Spot Bond					0.00000	100.00000				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>	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.82759				0.00	0	
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.50955				0.00	0	
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	
SSN079 On 31/07/2021 Spot Bond					0.00000	90.33400				0.00	0	
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	
SSN080 On 27/08/2024 Spot Bond					0.00000	99.85379				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>	
SSN082 On 12/09/2025 Spot Bond					0.00000	101.00024				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>	
SSN083 On 05/11/2023 Spot Bond					0.00000	100.17120				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>	
SSN084 On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	199.62202				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>	
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total SSN086 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 SSN086</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.50113				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	100.19188				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 31/01/2030 Spot Bond					0.00000	100.19061				0.00	0	
<b>Total SSN095 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN095</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.98157				0.00	0	
<b>Total SSN096 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN096</b>										<b>0.00</b>	<b>0</b>	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.27959				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	101.07359				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			9.49000	93.35820	9.49000	93.33468				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 28/11/2021 Spot Bond					0.00000	101.00080				0.00	0	
<b>Total SSN101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN101</b>										<b>0.00</b>	<b>0</b>	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.01381				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>	
SZ25 On 30/09/2025 Spot Bond			7.51000	107.17539	7.51000	107.15368				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>	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.91757				0.00	0	
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	
T14A12 On 21/11/2021 Spot Bond			8.55000	100.49499	8.55000	100.47214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	99.78035				0.00	0	
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	
T15OM On 21/11/2020 Spot Bond					0.00000	99.93150				0.00	0	
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	
T16OM On 21/08/2021 Spot Bond					0.00000	99.93053				0.00	0	
<b>Total T16OM2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM2</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.29047				0.00	0	
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.46540				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.04488				0.00	0	
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.18577				0.00	0	
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	
TFS151 On 30/11/2020 Spot Bond					0.00000	100.98704				0.00	0	
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.53744				0.00	0	
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.59167				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>	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.80492				0.00	0	
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.10876				0.00	0	
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.79286				0.00	0	
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.54180				0.00	0	
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS158</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.63183				0.00	0	
<b>Total TFS159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS159</b>										<b>0.00</b>	<b>0</b>	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.95611				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.39740				0.00	0	
<b>Total TFS162 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS162</b>										<b>0.00</b>	<b>0</b>	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.50967				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	101.13769				0.00	0	
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.37837				0.00	0	
<b>Total TFS165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS165</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.40083				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>	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	
TH14A3 On 21/11/2021 Spot Bond					0.00000	99.91530				0.00	0	
<b>Total TH14A3 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 TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond			4.43500	105.44234	4.43500	105.42978				0.00	0	
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.56712				0.00	0	100,000,00
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
TH14A: On 21/11/2021 Spot Bond			4.59500	104.55728	4.59500	104.54437				0.00	0	
<b>Total TH14A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A8</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.90544				0.00	0	
<b>Total TH14B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B1</b>										<b>0.00</b>	<b>0</b>	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.10638				0.00	0	220,000,00
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	<b>220,000,00</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	99.91223				0.00	0	
<b>Total TH14B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B3</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.38607				0.00	0	
<b>Total TH14C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C1</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.48812				0.00	0	
<b>Total TH14C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C2</b>										<b>0.00</b>	<b>0</b>	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.90253				0.00	0	80,000,00
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>80,000,00</b>
TH14D: On 21/11/2021 Spot Bond					0.00000	99.84919				0.00	0	
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.09786				0.00	0	
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.82255				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2020 Spot Bond					0.00000	99.92289				0.00	0	
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	99.90594				0.00	0	
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.89585				0.00	0	6,500,00
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>6,500,00</b>
TH15A' On 21/11/2020 Spot Bond					0.00000	99.92727				0.00	0	6,000,00
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>6,000,00</b>
TH15A' On 21/11/2022 Spot Bond					0.00000	99.79291				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2020 Spot Bond					0.00000	99.92467				0.00	0	
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	
TH15A' On 21/11/2022 Spot Bond					0.00000	99.92312				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>	
TH15B' On 21/11/2022 Spot Bond					0.00000	99.91568				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B' On 21/11/2022 Spot Bond					0.00000	100.29727				0.00	0	
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B' On 21/11/2022 Spot Bond					0.00000	100.39453				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C' On 21/11/2022 Spot Bond					0.00000	99.90810				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	100.47885				0.00	0	30,000,00
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	<b>30,000,00</b>
TH15C: On 21/11/2022 Spot Bond					0.00000	99.91197				0.00	0	
<b>Total TH15C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C3</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.24284				0.00	0	
<b>Total TH15D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D1</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.32987				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.87771				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	99.92554				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	99.92247				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.03125	8.49000	102.00820				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	99.92181				0.00	0	7,000,00
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,000,00</b>
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	<b>7,000,00</b>
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92166				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>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.91859				0.00	0	
<b>Total TH16B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B1</b>										<b>0.00</b>	<b>0</b>	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.91277				0.00	0	
<b>Total TH16B2 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 TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	99.91358				0.00	0	
<b>Total TH16C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	
TH16C On 21/08/2024 Spot Bond					0.00000	99.90583				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>	
TH16D On 21/08/2024 Spot Bond					0.00000	99.87898				0.00	0	
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	
TH16D On 21/08/2024 Spot Bond					0.00000	99.86537				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>	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	101.05062				0.00	0	
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	
TL23 On 05/09/2022 Spot Bond					0.00000	100.73064				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			5.18000	108.37193	5.18000	108.35662				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			6.34000	112.70399	6.34000	112.68456				0.00	0	
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	
TL26 On 25/11/2024 Spot Bond					0.00000	100.77823				0.00	0	
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	
TL27 On 24/04/2023 Spot Bond					0.00000	100.74990				0.00	0	
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	
TL28 On 24/04/2025 Spot Bond			7.39000	107.66032	7.39000	107.63886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.69248				0.00	0	
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	
TL30 On 10/06/2024 Spot Bond					0.00000	100.77369				0.00	0	
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	
TL31 On 10/06/2026 Spot Bond					0.00000	100.94186				0.00	0	
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	
TL32 On 09/02/2027 Spot Bond					0.00000	100.10862				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			6.00000	113.22293	6.00000	113.20444			143,838,000,000.00	23,973,000	1,235,295,100	
<b>Total TN23 SPOT</b>									<b>143,838,000,000.00</b>	<b>23,973,000</b>	<b>1,235,295,100</b>	
<b>Total For TN23</b>									<b>143,838,000,000.00</b>	<b>23,973,000</b>	<b>1,235,295,100</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.13863	100.00000	19.09580			0.00	0		
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN23/R2023</b>									<b>0.00</b>	<b>0</b>		
TN25 On 19/08/2025 Spot Bond			8.36000	106.72169	8.36000	106.69795			286,299,904,000.00	34,246,400	7,505,938,700	
<b>Total TN25 SPOT</b>									<b>286,299,904,000.00</b>	<b>34,246,400</b>	<b>7,505,938,700</b>	
<b>Total For TN25</b>									<b>286,299,904,000.00</b>	<b>34,246,400</b>	<b>7,505,938,700</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.52736	100.00000	13.49759			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			8.73000	100.97190	8.73000	100.94807			222,972,930,000.00	25,541,000	5,260,731,100	
<b>Total TN27 SPOT</b>									<b>222,972,930,000.00</b>	<b>25,541,000</b>	<b>5,260,731,100</b>	
<b>Total For TN27</b>									<b>222,972,930,000.00</b>	<b>25,541,000</b>	<b>5,260,731,100</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.29497	100.00000	9.27418			0.00	0		
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>		
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>		
TN30 On 09/10/2030 Spot Bond			10.53500	100.91897	10.53500	100.89052			0.00	0	1,500,000,000	
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>	
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</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
TN30/R On 09/10/2030 Spot Bond			8.00000	118.00069	8.00000	117.97527				0.00	0	
<b>Total TN30/R2030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN30/R2030</b>										<b>0.00</b>	<b>0</b>	
TN40 On 09/10/2040 Spot Bond			12.35000	89.39316	12.35000	89.36373			172,900,000,000,000.00		14,000,000,000	53,132,000,000
<b>Total TN40 SPOT</b>									<b>'2,900,000,000,000.00</b>		<b>14,000,000,000</b>	<b>53,132,000,000</b>
<b>Total For TN40</b>									<b>'2,900,000,000,000.00</b>		<b>14,000,000,000</b>	<b>53,132,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	101.15731	10.75000	101.12821				0.00	0	
<b>Total TN40/R214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TN40/R214</b>										<b>0.00</b>	<b>0</b>	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.78800	10.00000	110.75700				0.00	0	
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	
TPDA0 On 30/11/2020 Spot Bond			5.45000	104.56514	5.45000	104.54956				0.00	0	
<b>Total TPDA08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TPDA08</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.03161				0.00	0	
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	
TRA2B On 14/12/2020 Spot Bond					0.00000	101.07526				0.00	0	
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.36912				0.00	0	
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	
TRA2C On 14/12/2020 Spot Bond					0.00000	101.32823				0.00	0	
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.78117				0.00	0	
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	
TRA2D On 14/12/2020 Spot Bond					0.00000	101.78117				0.00	0	
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA3A2 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 TRA3A2</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	98.59612				0.00	0	
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond			5.15000	107.34536	5.15000	107.33028				0.00	0	
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.00045				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.01784				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	98.76445				0.00	0	
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.11772				0.00	0	6,297,60
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,297,60</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>6,297,60</b>
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.49412				0.00	0	
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			5.44000	111.84137	5.44000	112.49532				0.00	0	
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.46765				0.00	0	
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.49412				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.83816	8.62000	100.81479				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.31957				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.59383				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>	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.98172				0.00	0	
<b>Total TSP243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP243</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 18/03/2021 Spot Bond					0.00000	97.77452				0.00	0	
<b>Total TSP244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP244</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 08/04/2021 Spot Bond					0.00000	97.49423				0.00	0	
<b>Total TSP245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP245</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/04/2021 Spot Bond					0.00000	97.55834				0.00	0	
<b>Total TSP247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP247</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.82567				0.00	0	
<b>Total TSP248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP248</b>										<b>0.00</b>	<b>0</b>	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total TSP249 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP249</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 06/09/2021 Spot Bond					0.00000	96.52822				0.00	0	
<b>Total TSP250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP250</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.62836				0.00	0	
<b>Total TSP251 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP251</b>										<b>0.00</b>	<b>0</b>	
TSP25 On 09/04/2021 Spot Bond					0.00000	98.46051				0.00	0	
<b>Total TSP252 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP252</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.22722				0.00	0	120,000,00
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	<b>120,000,00</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.29942				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	101.20703				0.00	0	
<b>Total TU1D11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1D11</b>										<b>0.00</b>	<b>0</b>	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.37108				0.00	0	
<b>Total TUHF02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TUHF02</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total TWC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC347</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.88048				0.00	0	
<b>Total TWC348 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC348</b>										<b>0.00</b>	<b>0</b>	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.74735				0.00	0	
<b>Total TWC349 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC349</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 11/12/2020 Spot Bond					0.00000	100.69882				0.00	0	
<b>Total TWC350 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC350</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 12/01/2021 Spot Bond					0.00000	100.41074				0.00	0	
<b>Total TWC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC351</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 19/01/2021 Spot Bond					0.00000	100.32772				0.00	0	
<b>Total TWC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC352</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 26/01/2021 Spot Bond					0.00000	100.25363				0.00	0	
<b>Total TWC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC353</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 29/01/2021 Spot Bond					0.00000	100.20236				0.00	0	
<b>Total TWC354 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 TWC354</b>									<b>0.00</b>	<b>0</b>	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.11130			0.00	0	
<b>Total TWC355 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For TWC355</b>									<b>0.00</b>	<b>0</b>	
TWC35 On 16/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		370,000,000,000.00	13,700,000,000	32,000,000,00	
<b>Total TWC356 SPOT</b>								<b>*0,000,000,000,000.00</b>	<b>13,700,000,000</b>	<b>32,000,000,00</b>	
<b>Total For TWC356</b>								<b>*0,000,000,000,000.00</b>	<b>13,700,000,000</b>	<b>32,000,000,00</b>	
UG21 On 02/03/2021 Spot Bond			5.85000	103.62276	5.85000	103.60644		0.00	0	0	
<b>Total UG21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UG21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			9.09000	111.34203	9.09000	111.31469		0.00	0	0	
<b>Total UG26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For UG26</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.17794		0.00	0	0	
<b>Total VKE10 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKE10</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.34358		0.00	0	0	
<b>Total VKE11 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKE11</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.32365		0.00	0	0	160,000,00
<b>Total VKE12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>160,000,00</b>
<b>Total For VKE12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	<b>160,000,00</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	99.92086		0.00	0	0	
<b>Total VKE13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKE13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.92990		0.00	0	0	
<b>Total VKE14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKE14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01285		0.00	0	0	
<b>Total VKE15 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKE15</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01334		0.00	0	0	
<b>Total VKE16 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For VKE16</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
VRI882 On 28/01/2021 Spot Bond					0.00000	100.20729		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 VRI882 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VRI882</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.98210				0.00	0	700,000,00
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>700,000,00</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.19540				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>	
WSP5 On 28/05/2021 Spot Bond			3.96000	102.36194	3.96000	106.84576				0.00	0	
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	
WSP5/I On 28/05/2021 Spot Bond			100.00000	68.14827	100.00000	72.39049				0.00	0	
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	
<b>Total for SPOT</b>										<b>79,717,559,262,344,000.00</b>	<b>008,075,415,589,900</b>	<b>902,310,084,10</b>
<b>Total for SPOT :</b>										<b>79,717,559,262,344,000.00</b>	<b>075,415,589,900</b>	<b>902,310,084,10</b>
<b>Total Futures</b>										<b>79 717 559 317 895 000.00</b>	<b>075,415,590,386</b>	<b>902,311,070,90</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>110,92</b>
<b>Grand Total:</b>										<b>79,717,559,317,895,000.00</b>	<b>075,415,590,386</b>	<b>902,311,181,82</b>