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**INTEREST RATE AND CURRENCY DERIVATIVES**

**INTEREST RATES DAILY MTM REPORT**

DAILY SUMMARY FOR: 05/02/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/02/2021	Bond Future			11.01500	79.38872	11.01500	79.38872			0.00	0	
ES33	On	06/05/2021	Bond Future			11.26951	76.33243	11.23568	76.51514			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.51412	77.15925	11.47853	77.34562			0.00	0	
ES33	On	04/11/2021	Bond Future			11.76753	74.20850	11.73058	74.39608			0.00	0	
ES33	On	03/02/2022	Bond Future			12.03879	75.02449	12.01158	75.15814			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			11.54000	78.56662	11.54000	78.56662			0.00	0	
ES42	On	06/05/2021	Bond Future			11.81259	74.85002	11.76284	75.15170			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			12.04464	75.66154	11.99243	75.96813			0.00	0	
ES42	On	04/11/2021	Bond Future			12.28621	72.21159	12.23178	72.52070			0.00	0	
ES42	On	03/02/2022	Bond Future			12.53618	73.00600	12.48938	73.26289			0.00	0	
<b>Total ES42 Future</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
<b>Total For ES42</b>												<b>0.00</b>	<b>0</b>	<b>4,77</b>
I2025	On	04/02/2021	Bond Future			149.38232	149.38232	149.38232	149.38232			0.00	0	

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	06/05/2021			151.00601	151.00601	151.01532	151.01532			0.00	0	8,21
I2025	On	05/08/2021			151.14883	151.14883	151.16142	151.16142			0.00	0	
I2025	On	04/11/2021			152.79718	152.79718	152.80848	152.80848			0.00	0	
I2025	On	03/02/2022			152.95543	152.95543	152.85514	152.85514			0.00	0	
<b>Total I2025 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,21</b>
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>8,21</b>
I2029	On	04/02/2021			106.73646	106.73646	106.73646	106.73646			0.00	0	
I2029	On	06/05/2021			106.79952	106.79952	106.84190	106.84190			0.00	0	2,31
I2029	On	05/08/2021			107.98225	107.98225	108.02737	108.02737			0.00	0	
I2029	On	04/11/2021			108.01057	108.01057	108.05518	108.05518			0.00	0	
I2029	On	03/02/2022			109.22262	109.22262	109.18842	109.18842			0.00	0	
<b>Total I2029 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,31</b>
<b>Total For I2029</b>											<b>0.00</b>	<b>0</b>	<b>2,31</b>
I2033	On	04/02/2021			101.30919	101.30919	101.30919	101.30919			0.00	0	
I2033	On	06/05/2021			101.65172	101.65172	101.59957	101.59957			0.00	0	8,91
I2033	On	05/08/2021			102.77729	102.77729	102.72676	102.72676			0.00	0	
I2033	On	04/11/2021			102.67471	102.67471	102.62264	102.62264			0.00	0	
I2033	On	03/02/2022			103.82681	103.82681	103.69894	103.69894			0.00	0	
<b>Total I2033 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,91</b>
<b>Total For I2033</b>											<b>0.00</b>	<b>0</b>	<b>8,91</b>
I2038	On	04/02/2021			113.94373	113.94373	113.94373	113.94373			0.00	0	
I2038	On	06/05/2021			116.49686	116.49686	115.87503	115.87503			0.00	0	7,71
I2038	On	05/08/2021			116.06653	116.06653	115.44016	115.44016			0.00	0	
I2038	On	04/11/2021			117.33243	117.33243	116.69811	116.69811			0.00	0	
I2038	On	03/02/2022			116.89824	116.89824	116.17133	116.17133			0.00	0	
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>7,71</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>7,71</b>
I2046	On	04/02/2021			103.49322	103.49322	103.49322	103.49322			0.00	0	
I2046	On	06/05/2021			102.93286	102.93286	102.75698	102.75698			0.00	0	14,81
I2046	On	05/08/2021			104.07296	104.07296	103.89717	103.89717			0.00	0	
I2046	On	04/11/2021			103.40224	103.40224	103.22354	103.22354			0.00	0	
I2046	On	03/02/2022			104.56257	104.56257	104.30579	104.30579			0.00	0	
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>14,81</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>14,81</b>
I2050	On	04/02/2021			105.32657	105.32657	105.32657	105.32657			0.00	0	
I2050	On	06/05/2021			107.29891	107.29891	106.39722	106.39722			0.00	0	10,91
I2050	On	05/08/2021			106.56085	106.56085	105.65145	105.65145			0.00	0	
I2050	On	04/11/2021			107.72306	107.72306	106.80262	106.80262			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/02/2022	Bond Future			106.98599	106.98599	105.97724	105.97724			0.00	0	
<b>Total I2050 Future</b>												<b>0.00</b>	<b>0</b>	<b>10,96</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>10,96</b>
R186	On	04/02/2021	Bond Future			6.63000	119.97389	6.63000	119.97389		6.22	0.00	0	
R186	On	06/05/2021	Bond Future			6.76607	121.25132	6.77275	121.21734		6.41	327,499,815.32	2,701	107,36
R186	On	05/08/2021	Bond Future			6.91398	117.28347	6.92056	117.25161		6.35	0.00	0	
R186	On	04/11/2021	Bond Future			7.07078	118.53536	7.07802	118.50203		5.99	0.00	0	
R186	On	03/02/2022	Bond Future			7.24192	114.55767	7.26962	114.43682		5.95	0.00	0	
<b>Total R186 Future</b>												<b>327,499,815.32</b>	<b>2,701</b>	<b>107,36</b>
R186	On	06/05/2021	Bond Future	10.77	Call			18,289.75000	18.28975	18,323,730	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,330.78000	18.33078	18,364,760	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,248.70000	18.24870	18,282,680	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.97	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,252.42000	3.25242	3,268,720	6.66	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			608.72000	0.60872	591,040	6.66	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.62	Put			190.66000	0.19066	182,780	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			8,105.45000	8.10545	8,129,530	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			187.13000	0.18713	179,350	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			8,023.93000	8.02393	8,047,810	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			194.25000	0.19425	186,270	6.87	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			8,064.68000	8.06468	8,088,660	6.87	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			907.46000	0.90746	919,780	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,484.36000	5.48436	5,528,120	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			898.50000	0.89850	908,930	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,519.22000	5.51922	5,561,090	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			889.63000	0.88963	898,170	6.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,449.58000	5.44958	5,495,230	6.47	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			132.35000	0.13235	2,844,170	5.97	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			0.00000	0.00000	2,590,970	5.97	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			45.24000	0.04524	2,797,850	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			0.00000	0.00000	2,631,760	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			88.80000	0.08880	2,820,960	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			0.00000	0.00000	2,611,310	5.96	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>327,499,815.32</b>	<b>2,701</b>	<b>122,56</b>
R197	On	04/02/2021	Bond Future			319.12776	319.12776	319.12776	319.12776			0.00	0	
R197	On	06/05/2021	Bond Future			322.25986	322.25986	322.37164	322.37164			0.00	0	2,12

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/08/2021			317.83137	317.83137	317.95094	317.95094			0.00	0	
R197	On	04/11/2021			321.29787	321.29787	321.41572	321.41572			0.00	0	
R197	On	03/02/2022			316.81187	316.81187	316.69638	316.69638			0.00	0	
<b>Total R197 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,11</b>
<b>Total For R197</b>											<b>0.00</b>	<b>0</b>	<b>2,11</b>
R202	On	04/02/2021			223.15920	223.15920	223.15920	223.15920			0.00	0	
R202	On	06/05/2021			226.90670	226.90670	225.42746	225.42746			0.00	0	8,0
R202	On	05/08/2021			225.17160	225.17160	223.68073	223.68073			0.00	0	
R202	On	04/11/2021			227.62732	227.62732	226.11808	226.11808			0.00	0	
R202	On	03/02/2022			225.88376	225.88376	224.19256	224.19256			0.00	0	
<b>Total R202 Future</b>											<b>0.00</b>	<b>0</b>	<b>8,02</b>
<b>Total For R202</b>											<b>0.00</b>	<b>0</b>	<b>8,02</b>
R2023	On	04/02/2021			4.61500	109.53672	4.61500	109.53672		1.51	0.00	0	
R2023	On	06/05/2021			4.71452	106.69773	4.69766	106.72759		1.53	0.00	0	40,6
R2023	On	05/08/2021			4.77668	107.85307	4.75543	107.88550		1.48	0.00	0	
R2023	On	04/11/2021			4.86530	105.09716	4.84061	105.12889		1.36	0.00	0	
R2023	On	03/02/2022			4.98319	106.25240	5.02768	106.20624		1.13	0.00	0	
<b>Total R2023 Future</b>											<b>0.00</b>	<b>0</b>	<b>40,66</b>
R2023	On	06/05/2021	7.57	Call			4,930.06000	4.93006	4,900,200	2.16	0.00	0	
R2023	On	06/05/2021	7.57	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	7.58	Call			4,946.69000	4.94669	4,916,830	2.16	0.00	0	
R2023	On	06/05/2021	7.58	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	06/05/2021	7.56	Call			4,913.43000	4.91343	4,883,570	2.16	0.00	0	
R2023	On	06/05/2021	7.56	Put			0.00000	0.00000	0,000	2.16	0.00	0	
R2023	On	05/08/2021	5.31	Call			1,051.05000	1.05105	1,021,490	1.72	0.00	0	
R2023	On	05/08/2021	5.31	Put			209.15000	0.20915	212,020	1.72	0.00	0	
R2023	On	05/08/2021	5.29	Call			1,026.42000	1.02642	997,000	1.71	0.00	0	
R2023	On	05/08/2021	5.29	Put			214.73000	0.21473	217,740	1.71	0.00	0	
R2023	On	05/08/2021	5.30	Call			1,038.72000	1.03872	1,009,230	1.72	0.00	0	
R2023	On	05/08/2021	5.30	Put			211.92000	0.21192	214,860	1.72	0.00	0	
R2023	On	04/11/2021	4.91	Put			456.29000	0.45629	480,190	1.41	0.00	0	
R2023	On	04/11/2021	4.92	Call			553.32000	0.55332	545,350	1.41	0.00	0	
R2023	On	04/11/2021	4.92	Put			451.32000	0.45132	475,080	1.41	0.00	0	
R2023	On	04/11/2021	4.90	Call			538.00000	0.53800	529,940	1.40	0.00	0	
R2023	On	04/11/2021	4.90	Put			461.68000	0.46168	485,350	1.40	0.00	0	
R2023	On	04/11/2021	4.91	Call			545.45000	0.54545	537,620	1.41	0.00	0	
R2023	On	03/02/2022	5.07	Call			43.88000	0.04388	527,210	1.14	0.00	0	
R2023	On	03/02/2022	5.07	Put			0.00000	0.00000	437,170	1.14	0.00	0	
R2023	On	03/02/2022	5.08	Call			54.25000	0.05425	533,540	1.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/02/2022	Bond Future	5.08	Put			0.00000	0.00000	433,130	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			33.52000	0.03352	521,340	1.14	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			0.00000	0.00000	441,660	1.14	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>40,66</b>
R2030	On	04/02/2021	Bond Future			8.46500	97.31194	8.46500	97.31194		10.95	0.00	0	
R2030	On	06/05/2021	Bond Future			8.61999	98.44117	8.60091	98.55384		11.05	511,992,525.17	5,201	111,66
R2030	On	05/08/2021	Bond Future			8.80438	95.50189	8.78407	95.61782		11.06	0.00	0	
R2030	On	04/11/2021	Bond Future			8.98685	96.52138	8.96581	96.63763		10.27	0.00	0	
R2030	On	03/02/2022	Bond Future			9.18411	93.57850	9.17551	93.62437		10.37	0.00	0	
<b>Total R2030 Future</b>												<b>511,992,525.17</b>	<b>5,201</b>	<b>111,66</b>
R2030	On	06/05/2021	Bond Future	11.70	Call			16,271.12000	16.27112	16,157,630	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,521.21000	1.52121	1,565,780	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			3,036.82000	3.03682	2,968,720	11.35	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Call			3,556.27000	3.55627	3,492,770	11.49	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			5,013.50000	5.01350	4,957,870	11.94	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			714.46000	0.71446	771,500	11.94	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.77	Put			1,731.03000	1.73103	1,772,150	11.25	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			3.19000	0.00319	2,350	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Put			2,952.30000	2.95230	3,016,980	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,515.01000	1.51501	1,467,020	10.96	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Call			12,708.76000	12.70876	12,591,310	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			27.18000	0.02718	22,400	12.14	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			7,692.66000	7.69266	7,565,800	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,234.45000	1.23445	1,283,620	11.49	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,574.62000	4.57462	4,521,560	11.81	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			834.97000	0.83497	894,580	11.81	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	7.97	Put			4,572.04000	4.57204	4,644,740	10.67	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			749.22000	0.74922	709,250	10.67	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			11,686.51000	11.68651	11,566,660	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,723.66000	2.72366	2,652,110	11.25	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			809.47000	0.80947	868,730	11.84	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,661.35000	4.66135	4,607,940	11.84	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.04	Put			232.39000	0.23239	211,780	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			979.52000	0.97952	1,035,610	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			4,155.37000	4.15537	4,098,790	11.68	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			287.15000	0.28715	272,960	12.14	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			4,447.24000	4.44724	4,393,350	11.77	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			876.27000	0.87627	935,050	11.77	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	11.70	Put			3.09000	0.00309	2,270	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			16,317.46000	16.31746	16,204,000	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			2.99000	0.00299	2,200	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			16,224.74000	16.22474	16,111,230	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			46.78000	0.04678	39,600	12.14	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			8,274.50000	8.27450	8,141,220	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			3,503.06000	3.50306	3,416,920	11.18	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,544.45000	1.54445	1,601,640	11.66	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			5,253.15000	5.25315	5,194,410	11.66	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,779.97000	16.77997	16,656,960	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			546.47000	0.54647	503,790	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			9,374.32000	9.37432	9,216,000	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			539.18000	0.53918	496,790	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			9,288.11000	9.28811	9,129,220	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			817.71000	0.81771	721,270	10.44	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,561.19000	2.56119	2,590,980	11.18	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put			3,006.29000	3.00629	3,043,720	11.08	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			2,983.04000	2.98304	2,904,540	11.08	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,276.43000	7.27643	7,295,920	10.44	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			553.83000	0.55383	510,870	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			37.30000	0.03730	30,220	12.02	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call			9,331.20000	9.33120	9,172,590	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			8,817.32000	8.81732	8,655,330	12.02	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			640.48000	0.64048	594,420	12.02	0.00	0	20
R2030	On	04/11/2021	Bond Future	10.60	Call			9,409.76000	9.40976	9,209,390	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			901.98000	0.90198	817,860	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			9,449.31000	9.44931	9,249,350	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			892.57000	0.89257	808,860	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			9,370.27000	9.37027	9,169,490	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,816.15000	1.81615	1,683,770	9.81	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			4,069.01000	4.06901	4,028,490	10.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,978.33000	2.97833	2,821,560	10.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,845.29000	12.84529	12,679,410	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			911.48000	0.91148	826,950	11.14	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			348.43000	0.34843	298,800	11.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			5,765.67000	5.76567	5,749,540	9.81	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,449.95000	1.44995	4,613,820	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			0.00000	0.00000	3,209,740	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,345.28000	1.34528	4,553,840	10.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			0.00000	0.00000	3,254,430	10.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call			1,397.63000	1.39763	4,583,970	10.48	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			0.00000	0.00000	3,232,210	10.48	0.00	0	
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,30</b>
<b>Total For R2030</b>												<b>511,992,525.17</b>	<b>5,201</b>	<b>127,95</b>
R2032	On	04/02/2021	Bond Future			9.33500	95.55740	9.33500	95.55740		12.59	0.00	0	
R2032	On	06/05/2021	Bond Future			9.51584	92.43954	9.49180	92.59126		13.52	479,391,454.44	5,186	126,7
R2032	On	05/08/2021	Bond Future			9.70768	93.44110	9.68234	93.59631		13.07	0.00	0	
R2032	On	04/11/2021	Bond Future			9.90607	90.29389	9.87981	90.44996		12.66	0.00	0	
R2032	On	03/02/2022	Bond Future			10.11548	91.28680	10.09993	91.37635		12.29	0.00	0	
<b>Total R2032 Future</b>												<b>479,391,454.44</b>	<b>5,186</b>	<b>126,71</b>
R2032	On	06/05/2021	Bond Future	12.11	Call			14,729.11000	14.72911	14,572,490	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put			27.48000	0.02748	22,580	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Put			781.10000	0.78110	850,670	14.66	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call			5,876.62000	5.87662	5,794,470	14.66	0.00	0	7
R2032	On	06/05/2021	Bond Future	12.12	Call			14,778.15000	14.77815	14,621,620	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Put			26.82000	0.02682	22,010	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call			14,680.03000	14.68003	14,523,320	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put			28.16000	0.02816	23,170	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call			16,951.13000	16.95113	16,797,480	14.95	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put			8.50000	0.00850	6,570	14.95	0.00	0	7
R2032	On	05/08/2021	Bond Future	11.35	Put			719.09000	0.71909	672,330	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call			10,256.00000	10.25600	10,054,280	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			710.51000	0.71051	664,000	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,300.20000	10.30020	10,098,720	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			702.02000	0.70202	655,750	14.24	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,211.84000	10.21184	10,009,870	14.24	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			982.35000	0.98235	895,660	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			5,852.01000	5.85201	5,849,840	12.13	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,498.89000	2.49889	2,340,650	12.13	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.70	Call			10,975.33000	10.97533	10,732,960	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			15,660.86000	15.66086	15,461,010	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			296.50000	0.29650	252,720	13.75	0.00	0	7
R2032	On	04/11/2021	Bond Future	11.71	Call			11,016.48000	11.01648	10,774,500	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			972.77000	0.97277	886,470	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			963.27000	0.96327	877,360	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,934.22000	10.93422	10,691,460	13.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			4,170.20000	4.17020	4,137,440	12.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,873.17000	3.87317	3,684,340	12.54	0.00	0	7
R2032	On	03/02/2022	Bond Future	10.42	Call			1,818.97000	1.81897	5,450,330	12.61	0.00	0	



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.42	Put			0.00000	0.00000	3,720,910	12.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			0.00000	0.00000	5,549,950	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			0.00000	0.00000	3,652,620	12.64	1,446,437.52	396	19
R2032	On	03/02/2022	Bond Future	10.43	Call			1,874.99000	1.87499	5,483,220	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			0.00000	0.00000	5,404,270	12.16	1,070,045.46	198	19
R2032	On	03/02/2022	Bond Future	8.91	Put			0.00000	0.00000	8,956,440	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			0.00000	0.00000	1,639,350	11.54	649,182.60	396	19
R2032	On	03/02/2022	Bond Future	10.44	Call			1,930.96000	1.93096	5,516,540	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			0.00000	0.00000	3,697,780	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			0.00000	0.00000	3,675,130	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			0.00000	0.00000	3,622,610	12.16	0.00	0	
<b>Total R2032 Option</b>												<b>3,165,665.58</b>	<b>990</b>	<b>4,16</b>
<b>Total For R2032</b>												<b>482,557,120.02</b>	<b>6,176</b>	<b>130,88</b>
R2035	On	04/02/2021	Bond Future			10.08500	94.97389	10.08500	94.97389		13.82	0.00	0	
R2035	On	06/05/2021	Bond Future			10.30228	91.31784	10.26807	91.54848		15.38	731,181,944.88	8,007	104,3
R2035	On	05/08/2021	Bond Future			10.50415	92.30668	10.46824	92.54181		14.93	0.00	0	
R2035	On	04/11/2021	Bond Future			10.71192	88.81788	10.67470	89.05462		14.48	0.00	0	
R2035	On	03/02/2022	Bond Future			10.93420	89.79437	10.90621	89.96692		14.10	0.00	0	
<b>Total R2035 Future</b>												<b>731,181,944.88</b>	<b>8,007</b>	<b>104,31</b>
R2035	On	06/05/2021	Bond Future	12.36	Call			12,788.66000	12.78866	12,549,050	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			6,075.65000	6.07565	5,967,190	16.70	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			1,011.45000	1.01145	1,133,630	16.70	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,836.85000	3.83685	3,723,840	15.77	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,961.42000	1.96142	2,079,050	15.77	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,522.00000	3.52200	3,710,770	15.15	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Put			2,358.15000	2.35815	2,489,100	15.56	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			3,242.91000	3.24291	3,143,220	15.56	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			886.43000	0.88643	1,003,100	16.91	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,568.07000	6.56807	6,454,100	16.91	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,585.26000	15.58526	15,350,210	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			136.73000	0.13673	127,660	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Put			1,397.47000	1.39747	1,518,740	16.23	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			4,952.48000	4.95248	4,843,110	16.23	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,612.16000	8.61216	8,407,360	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			525.70000	0.52570	551,540	17.11	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			14,881.00000	14.88100	14,644,960	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			2,031.47000	2.03147	1,989,600	15.15	0.00	0	50
R2035	On	06/05/2021	Bond Future	12.02	Call			11,038.44000	11.03844	10,795,570	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			253.90000	0.25390	241,670	17.11	137,751.90	570	20

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	06/05/2021	Bond Future	11.32	Call			7,424.74000	7.42474	7,282,550	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			708.50000	0.70850	796,950	17.11	908,523.00	1,140	2
R2035	On	06/05/2021	Bond Future	10.24	Put			2,846.94000	2.84694	3,001,120	15.37	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			43.10000	0.04310	38,690	17.11	0.00	0	6
R2035	On	06/05/2021	Bond Future	12.36	Put			134.09000	0.13409	125,120	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			12,840.07000	12.84007	12,600,550	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			131.50000	0.13150	122,620	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			12,737.25000	12.73725	12,497,540	17.11	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,657.06000	2.65706	2,580,600	15.37	1,470,942.00	570	2
R2035	On	06/05/2021	Bond Future	12.77	Put			58.23000	0.05823	52,830	17.11	0.00	0	1,6
R2035	On	05/08/2021	Bond Future	10.02	Call			2,518.50000	2.51850	2,403,460	14.44	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.08000	0.00008	0,040	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			45,665.54000	45.66554	45,900,630	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.08000	0.00008	0,040	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			45,548.96000	45.54896	45,784,050	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.08000	0.00008	0,040	13.79	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,478.76000	7.47876	7,311,490	16.09	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			1,838.05000	1.83805	1,905,910	16.09	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.77	Call			4,989.65000	4.98965	4,815,950	15.19	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			3,041.60000	3.04160	3,103,030	15.19	0.00	0	1
R2035	On	05/08/2021	Bond Future	10.02	Put			5,530.83000	5.53083	5,650,920	14.44	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			45,782.25000	45.78225	46,017,340	13.79	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put			6,037.77000	6.03777	6,102,120	14.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,812.83000	11.81283	11,510,630	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			316.58000	0.31658	282,860	15.74	0.00	0	4
R2035	On	04/11/2021	Bond Future	11.75	Call			8,625.86000	8.62586	8,415,230	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2,144.42000	2.14442	2,170,530	15.74	0.00	0	7
R2035	On	04/11/2021	Bond Future	11.08	Call			5,927.71000	5.92771	5,702,230	14.79	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,398.96000	3.39896	3,410,220	14.79	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.51	Put			1,166.78000	1.16678	1,101,320	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			3,136.27000	3.13627	2,963,880	14.00	0.00	0	7
R2035	On	04/11/2021	Bond Future	12.52	Call			11,854.90000	11.85490	11,552,920	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			1,156.18000	1.15618	1,090,940	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,897.00000	11.89700	11,595,230	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			1,145.67000	1.14567	1,080,640	15.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			6,474.42000	6.47442	6,546,700	13.88	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,833.91000	2.83391	2,669,450	13.88	0.00	0	4
R2035	On	04/11/2021	Bond Future	10.62	Put			4,674.88000	4.67488	4,706,820	14.37	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			4,325.28000	4.32528	4,120,480	14.37	0.00	0	4
R2035	On	04/11/2021	Bond Future	13.82	Call			17,426.73000	17.42673	17,156,270	15.74	0.00	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
R2035	On	03/02/2022	Bond Future	11.24	Put			0.00000	0.00000	4,169,470	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			1,906.18000	1.90618	5,954,560	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			0.00000	0.00000	10,022,300	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			0.00000	0.00000	4,220,930	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			0.00000	0.00000	1,915,420	13.27	2,616,463.72	1,366	68
R2035	On	03/02/2022	Bond Future	11.23	Call			1,965.92000	1.96592	5,988,500	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			0.00000	0.00000	4,195,130	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			2,025.59000	2.02559	6,022,510	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			0.00000	0.00000	6,556,010	14.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			0.00000	0.00000	3,815,130	14.42	5,211,467.58	1,366	68
R2035	On	03/02/2022	Bond Future	10.65	Call			0.00000	0.00000	4,147,920	13.83	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			0.00000	0.00000	5,923,380	13.83	4,045,668.54	683	68
<b>Total R2035 Option</b>												<b>14,390,816.74</b>	<b>5,695</b>	<b>14,81</b>
<b>Total For R2035</b>												<b>745,572,761.62</b>	<b>13,702</b>	<b>119,12</b>
R2037	On	04/02/2021	Bond Future			10.35500	85.86294	10.35500	85.86294		15.64	0.00	0	
R2037	On	06/05/2021	Bond Future			10.56862	86.62374	10.52910	86.88853		16.57	449,750,458.08	5,192	130,08
R2037	On	05/08/2021	Bond Future			10.77370	83.30616	10.73228	83.57563		16.89	0.00	0	
R2037	On	04/11/2021	Bond Future			10.97351	84.19566	10.93061	84.46717		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.18717	80.86718	11.15271	81.07881		15.96	0.00	0	
<b>Total R2037 Future</b>												<b>449,750,458.08</b>	<b>5,192</b>	<b>130,08</b>
R2037	On	06/05/2021	Bond Future	12.43	Call			11,659.83000	11.65983	11,388,660	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			217.85000	0.21785	211,470	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			11,709.77000	11.70977	11,438,630	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			214.01000	0.21401	207,660	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,609.90000	11.60990	11,338,710	18.42	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			221.75000	0.22175	215,350	18.42	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,326.23000	10.32623	10,038,410	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			1,086.53000	1.08653	1,068,180	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,239.84000	10.23984	9,952,110	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			1,109.37000	1.10937	1,091,110	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			10,283.02000	10.28302	9,995,240	18.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			1,097.90000	1.09790	1,079,590	18.44	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			1,182.70000	1.18270	1,131,570	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			12,006.85000	12.00685	11,684,340	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			1,172.32000	1.17232	1,121,320	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,925.25000	11.92525	11,602,490	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,193.15000	1.19315	1,141,900	16.95	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			11,966.04000	11.96604	11,643,400	16.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			1,858.25000	1.85825	5,998,430	16.14	0.00	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	03/02/2022	Bond Future	11.46	Put		0.00000	0.00000	4,351,810	16.14	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		1,917.64000	1.91764	6,031,820	16.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		0.00000	0.00000	4,325,810	16.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		1,798.79000	1.79879	5,964,800	16.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		0.00000	0.00000	4,377,640	16.13	0.00	0	
<b>Total R2037 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2037</b>											<b>449,750,458.08</b>	<b>5,192</b>	<b>130,08</b>
R2040	On	04/02/2021	Bond Future			10.50000	87.98176	10.50000	87.98176	15.51	0.00	0	
R2040	On	06/05/2021	Bond Future			10.70963	88.75714	10.66487	89.07763	16.97	301,508,004.58	3,397	79,65
R2040	On	05/08/2021	Bond Future			10.91059	85.21234	10.86371	85.53818	17.41	0.00	0	
R2040	On	04/11/2021	Bond Future			11.10596	86.12220	11.05737	86.45063	16.00	0.00	0	
R2040	On	03/02/2022	Bond Future			11.31467	82.56470	11.27385	82.83234	16.45	0.00	0	
<b>Total R2040 Future</b>											<b>301,508,004.58</b>	<b>3,397</b>	<b>79,65</b>
R2040	On	06/05/2021	Bond Future	12.43	Call		11,618.79000	11.61879	11,297,980	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put		284.79000	0.28479	284,470	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Call		3,622.53000	3.62253	3,434,300	17.09	0.00	0	30
R2040	On	06/05/2021	Bond Future	11.58	Put		960.63000	0.96063	1,053,560	18.60	0.00	0	
R2040	On	06/05/2021	Bond Future	11.58	Call		7,156.00000	7.15600	6,928,440	18.60	0.00	0	30
R2040	On	06/05/2021	Bond Future	13.38	Call		16,513.48000	16.51348	16,191,340	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call		11,671.14000	11.67114	11,350,260	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put		279.90000	0.27990	279,510	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call		11,566.45000	11.56645	11,245,720	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	13.38	Put		46.92000	0.04692	45,270	19.00	0.00	0	30
R2040	On	06/05/2021	Bond Future	12.42	Put		289.75000	0.28975	289,510	19.00	0.00	0	
R2040	On	06/05/2021	Bond Future	10.83	Put		2,449.44000	2.44944	2,581,700	17.09	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call		11,228.33000	11.22833	10,904,550	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1,047.39000	1.04739	1,049,450	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,274.04000	11.27404	10,950,110	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1,036.34000	1.03634	1,038,250	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,182.64000	11.18264	10,859,030	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,845.04000	4.84504	4,722,950	17.77	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.55	Put		2,328.05000	2.32805	2,551,890	18.66	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,907.30000	6.90730	6,805,300	18.66	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		21,721.76000	21.72176	21,393,170	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		1,058.53000	1.05853	1,060,760	19.07	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		59.01000	0.05901	56,260	19.07	0.00	0	90
R2040	On	05/08/2021	Bond Future	11.05	Put		3,561.81000	3.56181	3,765,560	17.77	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,411.79000	12.41179	12,048,260	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1,261.17000	1.26117	1,226,070	17.40	0.00	0	

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	04/11/2021	Bond Future	12.91	Call		12.45452000	12.45452	12,091,020	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1,250.06000	1.25006	1,214,990	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,369.06000	12.36906	12,005,510	17.40	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1,272.35000	1.27235	1,237,230	17.40	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		0.00000	0.00000	4,656,030	16.74	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		1,974.22000	1.97422	6,335,490	16.75	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		0.00000	0.00000	4,628,910	16.75	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		2,037.43000	2.03743	6,372,050	16.77	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		0.00000	0.00000	4,602,260	16.77	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		1,910.93000	1.91093	6,299,320	16.74	0.00	0	
<b>Total R2040 Option</b>											<b>0.00</b>	<b>0</b>	<b>3,60</b>
<b>Total For R2040</b>											<b>301,508,004.58</b>	<b>3,397</b>	<b>83,28</b>
R2044	On	04/02/2021	Bond Future			10.57000	84.60900	10.57000	84.60900	16.25	0.00	0	
R2044	On	06/05/2021	Bond Future			10.79261	85.19928	10.73737	85.59860	17.87	86,903,265.60	1,020	60,98
R2044	On	05/08/2021	Bond Future			10.98618	81.74118	10.92839	82.14663	18.34	0.00	0	
R2044	On	04/11/2021	Bond Future			11.17406	82.61399	11.11412	83.02288	16.84	0.00	0	
R2044	On	03/02/2022	Bond Future			11.37454	79.14303	11.32140	79.49457	17.32	0.00	0	
<b>Total R2044 Future</b>											<b>86,903,265.60</b>	<b>1,020</b>	<b>60,98</b>
R2044	On	06/05/2021	Bond Future	12.44	Call		11,293.16000	11.29316	10,902,620	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		327.35000	0.32735	336,130	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		11,344.69000	11.34469	10,953,940	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Put		3,154.33000	3.15433	3,361,640	17.79	0.00	0	
R2044	On	06/05/2021	Bond Future	10.70	Call		2,882.36000	2.88236	2,690,350	17.79	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.40	Call		5,936.32000	5.93632	5,675,960	19.15	0.00	0	
R2044	On	06/05/2021	Bond Future	11.40	Put		1,350.74000	1.35074	1,489,700	19.15	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Call		7,934.69000	7.93469	7,626,090	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Call		4,520.97000	4.52097	4,277,840	18.46	0.00	0	
R2044	On	06/05/2021	Bond Future	11.10	Put		1,957.22000	1.95722	2,113,410	18.46	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	12.50	Call		11,602.37000	11.60237	11,210,650	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.50	Put		295.89000	0.29589	303,490	20.01	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.90	Call		8,513.22000	8.51322	8,166,260	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		332.87000	0.33287	341,860	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		321.91000	0.32191	330,480	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		11,241.63000	11.24163	10,851,300	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.90	Put		744.07000	0.74407	796,430	20.01	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Put		1,435.71000	1.43571	1,578,580	19.02	0.00	0	
R2044	On	06/05/2021	Bond Future	11.35	Call		5,690.33000	5.69033	5,433,880	19.02	0.00	0	3,10
R2044	On	06/05/2021	Bond Future	11.79	Put		846.76000	0.84676	937,480	20.01	0.00	0	3,10
R2044	On	05/08/2021	Bond Future	12.60	Call		11,494.65000	11.49465	11,108,780	20.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.60	Put		1,008.48000	1.00848	1,028,060	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		11,539.80000	11.53980	11,153,640	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		997.94000	0.99794	1,017,230	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		11,449.51000	11.44951	11,063,930	20.10	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		1,019.11000	1.01911	1,038,980	20.10	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1,357.12000	1.35712	1,344,980	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,172.31000	12.17231	11,751,150	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1,345.45000	1.34545	1,333,180	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,214.21000	12.21421	11,792,930	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1,333.87000	1.33387	1,321,480	18.31	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,130.43000	12.13043	11,709,400	18.31	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		1,878.04000	1.87804	6,300,310	17.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		0.00000	0.00000	4,773,810	17.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		1,750.33000	1.75033	6,228,130	17.65	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		0.00000	0.00000	4,829,340	17.65	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		1,814.23000	1.81423	6,264,180	17.66	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		0.00000	0.00000	4,801,490	17.66	0.00	0	
<b>Total R2044 Option</b>											<b>0.00</b>	<b>0</b>	<b>18,60</b>
<b>Total For R2044</b>											<b>86,903,265.60</b>	<b>1,020</b>	<b>79,56</b>
R2048	On	04/02/2021	Bond Future			10.49500	88.32303	10.49500	88.32303	15.57	0.00	0	
R2048	On	06/05/2021	Bond Future			10.70063	84.57077	10.65060	84.94550	18.15	3,382,830.80	40	126,20
R2048	On	05/08/2021	Bond Future			10.87988	85.48662	10.82756	85.86724	17.70	0.00	0	
R2048	On	04/11/2021	Bond Future			11.06287	81.98803	11.00856	82.37186	17.13	0.00	0	
R2048	On	03/02/2022	Bond Future			11.25749	82.88955	11.20988	83.21563	16.72	0.00	0	
<b>Total R2048 Future</b>											<b>3,382,830.80</b>	<b>40</b>	<b>126,20</b>
R2048	On	06/05/2021	Bond Future	12.35	Call		11,555.85000	11.55585	11,184,280	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		315.22000	0.31522	318,380	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		11,608.51000	11.60851	11,236,800	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		309.88000	0.30988	312,900	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		11,503.18000	11.50318	11,131,750	20.35	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		320.64000	0.32064	323,940	20.35	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		978.99000	0.97899	993,490	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,863.72000	11.86372	11,497,350	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		968.64000	0.96864	982,890	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,771.15000	11.77115	11,405,280	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		989.44000	0.98944	1,004,190	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		11,817.43000	11.81743	11,451,310	19.42	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,615.56000	12.61556	12,223,630	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		1,255.98000	1.25598	1,247,880	18.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	12.85	Call		12.65849000	12.65849	12,266,440	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		1,244.88000	1.24488	1,236,660	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,572.64000	12.57264	12,180,830	18.65	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		1,267.17000	1.26717	1,259,190	18.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		0.00000	0.00000	4,835,970	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		1,819.16000	1.81916	6,299,180	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		0.00000	0.00000	4,806,100	16.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		1,885.08000	1.88508	6,335,730	16.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		0.00000	0.00000	4,776,730	16.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		1,753.13000	1.75313	6,263,020	16.91	0.00	0	
<b>Total R2048 Option</b>											<b>0.00</b>	<b>0</b>	
<b>Total For R2048</b>											<b>3,382,830.80</b>	<b>40</b>	<b>126,20</b>
R209	On	04/02/2021	Bond Future			10.02500	73.16112	10.02500	73.16112	17.25	0.00	0	
R209	On	06/05/2021	Bond Future			10.21693	70.66710	10.18253	70.86973	18.17	85,224,522.60	1,206	26,58
R209	On	05/08/2021	Bond Future			10.39417	71.43275	10.35826	71.63905	17.50	0.00	0	
R209	On	04/11/2021	Bond Future			10.57545	69.05538	10.53835	69.26322	17.00	0.00	0	1,75
R209	On	03/02/2022	Bond Future			10.76480	69.81472	10.73586	69.97265	16.47	0.00	0	
<b>Total R209 Future</b>											<b>85,224,522.60</b>	<b>1,206</b>	<b>28,36</b>
R209	On	06/05/2021	Bond Future	12.23	Call		10,879.72000	10.87972	10,668,880	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		149.09000	0.14909	140,880	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		151.84000	0.15184	143,560	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put		0.00000	0.00000	5,285,180	17.26	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call		0.00000	0.00000	884,020	17.26	3,801,286.00	4,300	2,11
R209	On	06/05/2021	Bond Future	10.35	Put		2,123.00000	2.12300	2,176,290	18.29	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call		3,101.62000	3.10162	2,952,280	18.29	0.00	0	1,00
R209	On	06/05/2021	Bond Future	10.60	Call		3,970.43000	3.97043	3,817,600	18.65	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put		1,566.87000	1.56687	1,616,670	18.65	0.00	0	6,21
R209	On	06/05/2021	Bond Future	9.75	Put		4,071.14000	4.07114	4,170,510	17.59	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call		1,450.72000	1.45072	1,347,460	17.59	2,897,039.00	2,150	6,01
R209	On	06/05/2021	Bond Future	11.00	Call		5,547.72000	5.54772	5,392,520	19.42	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put		950.56000	0.95056	997,990	19.42	0.00	0	3,50
R209	On	06/05/2021	Bond Future	10.00	Put		3,145.30000	3.14530	3,227,520	17.91	0.00	0	
R209	On	06/05/2021	Bond Future	10.00	Call		2,056.07000	2.05607	1,935,660	17.91	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call		8,138.24000	8.13824	7,923,890	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put		438.92000	0.43892	427,200	19.97	0.00	0	3,71
R209	On	06/05/2021	Bond Future	10.25	Put		2,386.05000	2.38605	2,443,480	18.17	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		2,782.68000	2.78268	2,637,480	18.17	0.00	0	5,31
R209	On	06/05/2021	Bond Future	11.25	Call		6,614.26000	6.61426	6,451,650	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		10,923.36000	10.92336	10,712,600	19.97	0.00	0	

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	06/05/2021	Bond Future	12.24	Put		146.37000	0.14637	138,240	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		10,836.07000	10.83607	10,625,160	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		697.88000	0.69788	737,900	19.97	0.00	0	9,11
R209	On	06/05/2021	Bond Future	12.25	Call		10,966.98000	10.96698	10,756,300	19.97	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		143.70000	0.14370	135,650	19.97	0.00	0	9,11
R209	On	05/08/2021	Bond Future	11.79	Put		1,087.15000	1.08715	1,060,240	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		8,713.08000	8.71308	8,479,890	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		1,076.10000	1.07610	1,049,210	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,750.76000	8.75076	8,517,590	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		1,065.15000	1.06515	1,038,280	19.02	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,675.44000	8.67544	8,442,230	19.02	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,315.94000	1.31594	1,245,860	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,688.85000	9.68885	9,410,570	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		9,094.38000	9.09438	8,813,270	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1,338.45000	1.33845	1,268,010	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		1,543.10000	1.54310	1,469,830	18.46	0.00	0	5,50
R209	On	04/11/2021	Bond Future	12.18	Call		9,724.08000	9.72408	9,445,990	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1,327.15000	1.32715	1,256,900	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,759.35000	9.75935	9,481,430	18.46	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		3,989.49000	3.98949	3,843,390	17.00	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		4,205.27000	4.20527	4,267,010	17.00	0.00	0	5,50
R209	On	04/11/2021	Bond Future	9.50	Put		7,954.97000	7.95497	7,962,970	15.95	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,756.78000	1.75678	1,556,940	15.95	0.00	0	3,71
R209	On	03/02/2022	Bond Future	11.04	Put		0.00000	0.00000	3,894,380	16.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		1,528.21000	1.52821	5,309,030	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		0.00000	0.00000	3,938,750	16.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		1,581.09000	1.58109	5,339,810	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		0.00000	0.00000	3,916,650	16.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		1,633.92000	1.63392	5,370,370	16.74	0.00	0	
<b>Total R209 Option</b>											<b>6,698,325.00</b>	<b>6,450</b>	<b>61,07</b>
<b>Total For R209</b>											<b>91,922,847.60</b>	<b>7,656</b>	<b>89,45</b>
R210	On	04/02/2021	Bond Future			198.00119	198.00119	198.00119	198.00119		0.00	0	
R210	On	06/05/2021	Bond Future			197.61548	197.61548	197.55776	197.55776		0.00	0	1,11
R210	On	05/08/2021	Bond Future			199.80418	199.80418	199.74993	199.74993		0.00	0	
R210	On	04/11/2021	Bond Future			199.24568	199.24568	199.18888	199.18888		0.00	0	
R210	On	03/02/2022	Bond Future			201.48158	201.48158	201.27774	201.27774		0.00	0	
<b>Total R210 Future</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
<b>Total For R210</b>											<b>0.00</b>	<b>0</b>	<b>1,11</b>
R212	On	04/02/2021	Bond Future			170.26091	170.26091	170.26091	170.26091		0.00	0	



Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212	On	06/05/2021	Bond Future		171.99938	171.99938	171.99155	171.99155			0.00	0	3,42
R212	On	05/08/2021	Bond Future		171.57385	171.57385	171.56951	171.56951			0.00	0	
R212	On	04/11/2021	Bond Future		173.44507	173.44507	173.43904	173.43904			0.00	0	
<b>Total R212 Future</b>											<b>0.00</b>	<b>0</b>	<b>3,42</b>
<b>Total For R212</b>											<b>0.00</b>	<b>0</b>	<b>3,42</b>
R213	On	04/02/2021	Bond Future		8.94500	90.40341	8.94500	90.40341		12.41	0.00	0	
R213	On	06/05/2021	Bond Future		9.09716	87.93471	9.07825	88.04501		12.95	6,507,168.54	74	9,11
R213	On	05/08/2021	Bond Future		9.27705	88.88691	9.25703	89.00025		12.45	0.00	0	
R213	On	04/11/2021	Bond Future		9.46457	86.30671	9.44388	86.42040		12.06	0.00	0	
R213	On	03/02/2022	Bond Future		9.66614	87.25546	9.65666	87.30591		11.69	0.00	0	
<b>Total R213 Future</b>											<b>6,507,168.54</b>	<b>74</b>	<b>9,11</b>
R213	On	06/05/2021	Bond Future	11.90	Call		14,630.91000	14.63091	14,518,060	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		12.16000	0.01216	9,610	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		14,676.37000	14.67637	14,563,580	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		11.84000	0.01184	9,350	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		14,585.42000	14.58542	14,472,520	14.22	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		12.49000	0.01249	9,890	14.22	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		677.41000	0.67741	628,980	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call		8,833.26000	8.83326	8,669,560	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		737.65000	0.73765	687,290	13.52	0.00	0	20
R213	On	05/08/2021	Bond Future	10.84	Put		685.76000	0.68576	637,050	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		6,179.12000	6.17912	6,130,830	13.38	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,358.95000	1.35895	1,424,000	13.38	0.00	0	20
R213	On	05/08/2021	Bond Future	9.34	Put		2,912.30000	2.91230	2,942,550	12.51	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		3,380.79000	3.38079	3,297,700	12.51	0.00	0	20
R213	On	05/08/2021	Bond Future	10.85	Call		9,120.68000	9.12068	8,958,910	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		9,161.92000	9.16192	9,000,420	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		669.15000	0.66915	620,990	13.52	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		9,079.49000	9.07949	8,917,440	13.52	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		1,011.21000	1.01121	919,810	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		9,560.08000	9.56008	9,355,390	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		1,001.35000	1.00135	910,350	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		9,483.94000	9.48394	9,278,440	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		1,021.14000	1.02114	929,330	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		9,521.99000	9.52199	9,316,900	13.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		1,647.00000	1.64700	4,915,050	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		0.00000	0.00000	3,318,500	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		1,698.87000	1.69887	4,945,090	11.84	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		0.00000	0.00000	3,296,670	11.84	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
R213	On	03/02/2022	Bond Future	9.96	Call			1,595.08000	1.59508	4,885,090	11.83	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			0.00000	0.00000	3,340,460	11.83	0.00	0	
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>60</b>
<b>Total For R213</b>												<b>6,507,168.54</b>	<b>74</b>	<b>9,75</b>
R214	On	04/02/2021	Bond Future			10.42000	70.18814	10.42000	70.18814		18.71	0.00	0	
R214	On	06/05/2021	Bond Future			10.63381	67.37258	10.58390	67.67064		19.97	0.00	0	12,65
R214	On	05/08/2021	Bond Future			10.81071	68.10217	10.75868	68.40487		19.22	0.00	0	
R214	On	04/11/2021	Bond Future			10.99125	65.55229	10.93740	65.85758		18.72	0.00	0	
R214	On	03/02/2022	Bond Future			11.18278	66.27296	11.13575	66.53223		18.11	0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,65</b>
R214	On	06/05/2021	Bond Future	12.26	Call			9,287.10000	9.28710	8,993,680	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			334.76000	0.33476	339,400	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			9,329.31000	9.32931	9,035,750	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			329.53000	0.32953	334,030	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			9,244.90000	9.24490	8,951,620	21.97	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			340.07000	0.34007	344,850	21.97	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			1,387.94000	1.38794	1,402,450	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			8,120.51000	8.12051	7,832,860	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			1,414.21000	1.41421	1,429,260	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			8,156.40000	8.15640	7,868,480	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			1,401.02000	1.40102	1,415,800	20.90	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			8,192.34000	8.19234	7,904,150	20.90	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			9,477.26000	9.47726	9,140,030	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			1,564.92000	1.56492	1,532,980	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			9,409.76000	9.40976	9,072,640	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			1,589.81000	1.58981	1,557,980	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			9,443.50000	9.44350	9,106,330	20.32	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			1,577.32000	1.57732	1,545,440	20.32	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			0.00000	0.00000	4,200,120	18.26	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			1,488.69000	1.48869	5,405,680	18.27	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			0.00000	0.00000	4,176,260	18.27	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			1,382.00000	1.38200	5,346,850	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			0.00000	0.00000	4,224,120	18.25	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			1,435.38000	1.43538	5,376,230	18.26	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>12,65</b>
<b>Total for Bond</b>												<b>3,007,596,797.33</b>	<b>45,159</b>	<b>1,145,32</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>	

Contract Details	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 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	
<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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total I2050 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For I2050</b>										<b>0.00</b>	<b>0</b>	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R207 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	
<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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R213/R186 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R213/R186</b>												<b>0.00</b>	<b>0</b>	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
<b>Total R214/R209 Future</b>												<b>0.00</b>	<b>0</b>	
<b>Total For R214/R209</b>												<b>0.00</b>	<b>0</b>	
<b>Total for Price Contribution</b>												<b>0.00</b>	<b>0</b>	
GOVI	On	06/05/2021	GOVI			776.94100	776.94100	778.41700	778.41700			0.00	0	96
GOVI	On	05/08/2021	GOVI			785.26400	785.26400	786.77200	786.77200			0.00	0	
GOVI	On	04/11/2021	GOVI			793.73000	793.73000	795.24600	795.24600			0.00	0	
GOVI	On	03/02/2022	GOVI			802.44900	802.44900	792.75000	792.75000			0.00	0	
<b>Total GOVI Future</b>												<b>0.00</b>	<b>0</b>	<b>96</b>
GOVI	On	06/05/2021	GOVI	678.68	Call			997,370.00000	99.73700	982,610,000		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			997,270.00000	99.72700	982,510,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call			997,470.00000	99.74700	982,710,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	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			676,420.00000	67.64200	661,340,000		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			676,320.00000	67.63200	661,240,000		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			676,220.00000	67.62200	661,140,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.41	Call			668,360.00000	66.83600	653,200,000		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			668,260.00000	66.82600	653,100,000		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			668,460.00000	66.84600	653,300,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			0.00000	0.00000	96,890,000		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	03/02/2022	GOVI	792.76	Put		100.00000	0.01000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call		100.00000	0.01000	97,090,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call		0.00000	0.00000	96,990,000		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>96</b>
<b>Total for GOVI</b>											<b>0.00</b>	<b>0</b>	<b>96</b>
AL37	On	06/05/2021	Index Future			802.06200	802.06200	801.83500	801.83500		0.00	0	
AL37	On	05/08/2021	Index Future			810.65400	810.65400	810.44200	810.44200		0.00	0	
AL37	On	04/11/2021	Index Future			819.39300	819.39300	819.17100	819.17100		0.00	0	
AL37	On	03/02/2022	Index Future			828.39500	828.39500	827.12000	827.12000		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	06/05/2021	Index Future			901.22000	901.22000	902.38700	902.38700		0.00	0	
AL7T	On	05/08/2021	Index Future			910.87500	910.87500	912.07300	912.07300		0.00	0	
AL7T	On	04/11/2021	Index Future			920.69400	920.69400	921.89700	921.89700		0.00	0	
AL7T	On	03/02/2022	Index Future			930.80900	930.80900	916.49000	916.49000		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	06/05/2021	Index Future			785.98700	785.98700	787.51600	787.51600		0.00	0	30
ALBI	On	05/08/2021	Index Future			794.40700	794.40700	795.96900	795.96900		0.00	0	
ALBI	On	04/11/2021	Index Future			802.97100	802.97100	804.54200	804.54200		0.00	0	
ALBI	On	03/02/2022	Index Future			811.79200	811.79200	802.01000	802.01000		0.00	0	
<b>Total ALBI Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total For ALBI</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
IGOV	On	06/05/2021	Index Future			279.85200	279.85200	279.10200	279.10200		0.00	0	97
IGOV	On	05/08/2021	Index Future			282.91800	282.91800	282.16600	282.16600		0.00	0	
IGOV	On	04/11/2021	Index Future			286.03500	286.03500	285.27300	285.27300		0.00	0	
IGOV	On	03/02/2022	Index Future			289.24500	289.24500	285.50000	285.50000		0.00	0	
<b>Total IGOV Future</b>											<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total For IGOV</b>											<b>0.00</b>	<b>0</b>	<b>97</b>
<b>Total for Index</b>											<b>0.00</b>	<b>0</b>	<b>1,28</b>
JIBAR f	On	17/02/2021	Jibar Future			3.64500	96.35500	3.64500	96.35500		0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.65500	96.34500	3.64500	96.35500		0.00	0	
JIBAR f	On	21/04/2021	Jibar Future			3.64000	96.36000	3.63000	96.37000		0.00	0	
JIBAR f	On	19/05/2021	Jibar Future			3.65000	96.35000	3.63000	96.37000		0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.64500	96.35500	3.65500	96.34500		0.00	0	
JIBAR f	On	21/07/2021	Jibar Future			3.66000	96.34000	3.67000	96.33000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
JIBAR f On 15/09/2021 Jibar Future			3.71000	96.29000	3.70000	96.30000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.90000	96.10000	3.86000	96.14000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.02000	95.98000	3.95000	96.05000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.27000	95.73000	4.18500	95.81500			0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.37500	95.62500	4.27500	95.72500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.57000	95.43000	4.49500	95.50500			0.00	0	
<b>Total Jibar Future</b>									<b>0.00</b>	<b>0</b>	<b>50,00</b>
<b>Total For JIBAR FUTURE</b>									<b>0.00</b>	<b>0</b>	<b>50,00</b>
<b>Total for Jibar</b>									<b>0.00</b>	<b>0</b>	<b>50,00</b>
5Y STN On 21/12/2021 Interest Rate Swap			90.65000	90.65000	90.64000	90.64000			0.00	0	
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	
<b>Total for Derivatives :</b>									<b>3,007,596,797.33</b>	<b>45,159</b>	<b>1,197,62</b>
AA06 On 15/04/2021 Spot Bond					0.00000	100.28677			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			5.38000	103.76613	5.38000	103.75098			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>	
ABCPI On 07/12/2023 Spot Bond			3.39500	303.17055	3.39500	303.14250		797,825,000,000.00	235,000,000	117,500,00	
<b>Total ABCPI3 SPOT</b>								<b>797,825,000,000.00</b>	<b>235,000,000</b>	<b>117,500,00</b>	
<b>Total For ABCPI3</b>								<b>797,825,000,000.00</b>	<b>235,000,000</b>	<b>117,500,00</b>	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.80264			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	101.27145			0.00	0	
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.09337	9.65000	101.06719			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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF007 On 01/12/2030 Spot Bond					0.00000	101.09519				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	100.83115				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	100.42861				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	101.06027				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	102.31688				0.00	0	
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.80791				0.00	0	
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.36821				0.00	0	
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.60300				0.00	0	
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.49780				0.00	0	
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.93917				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>	
ABFN27 On 29/08/2021 Spot Bond					0.00000	101.13927				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>	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.82570				0.00	0	
<b>Total ABFN28 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 ABFN28</b>										<b>0.00</b>	<b>0</b>	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.77132				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	102.79711				0.00	5,000,000,000	2,500,000,000
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
ABFN3: On 15/11/2021 Spot Bond					0.00000	99.92682				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	100.43570				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	101.45660				0.00	0	
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.41881				0.00	0	500,000,000
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.53728				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	99.85143				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	101.37367				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	100.20173				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	101.12344				0.00	1,000,000,000	500,000,000
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.41654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.46015				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	99.68139				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	100.34881				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	100.35866				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	100.36574				0.00	0	
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.66075				0.00	0	
<b>Total ABFN46 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN46</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.86602				0.00	0	
<b>Total ABFN47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABFN47</b>										<b>0.00</b>	<b>0</b>	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.91335				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	101.32960				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	101.68708				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	101.03066				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI03 On 13/10/2021 Spot Bond			4.03500	4.03500	4.03500	147.22992				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	75.43986	100.00000	75.27199				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			6.98000	6.98000	6.98000	140.71106			977,200,000,000.00		140,000,000	70,000,000
<b>Total ABKI04 SPOT</b>									<b>977,200,000,000.00</b>		<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For ABKI04</b>									<b>977,200,000,000.00</b>		<b>140,000,000</b>	<b>70,000,000</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	19.69502	100.00000	19.65096				0.00	0	
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.21474				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			2.68500	217.12794	2.68500	217.11206				0.00	0	
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	
ABN61 On 31/01/2025 Spot Bond			2.55000	2.55000	2.55000	147.80453				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			4.19000	4.19000	4.19000	189.03971				0.00	0	
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	
ABN63 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	212.25662				0.00	0	
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	
ABN67 On 28/02/2023 Spot Bond			6.22000	6.22000	6.22000	106.36861				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			6.59500	6.59500	6.59500	120.16075				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			4.88000	4.88000	4.88000	102.68854				0.00	0	
<b>Total ABN80 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 ABN80</b>										<b>0.00</b>	<b>0</b>	
ABS11 On 09/04/2021 Spot Bond			4.41000	103.98630	4.41000	103.97382				0.00	0	420,000,00
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>420,000,00</b>
ABS13 On 14/05/2022 Spot Bond			4.72000	108.31646	4.72000	108.30251				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			4.75000	110.76103	4.75000	110.74667				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			6.16000	119.80248	6.16000	119.78240				0.00	0	
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	
ABS17 On 11/11/2027 Spot Bond			7.37000	119.76782	7.37000	119.74388				0.00	0	1,500,000,00
<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			5.19000	114.97380	5.19000	114.95753				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			6.70500	113.30538	6.70500	113.28474				0.00	0	
<b>Total ABS7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7</b>										<b>0.00</b>	<b>0</b>	
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.35778	100.00000	13.32789				0.00	0	
<b>Total ABS7/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS7/R186</b>										<b>0.00</b>	<b>0</b>	
ABS12 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	316.46170			22,336,000,000.00		12,800,000	8,400,00
<b>Total ABS12 SPOT</b>									<b>22,336,000,000.00</b>		<b>12,800,000</b>	<b>8,400,00</b>
<b>Total For ABS12</b>									<b>22,336,000,000.00</b>		<b>12,800,000</b>	<b>8,400,00</b>
ABS14 On 31/01/2022 Spot Bond			1.15500	169.85670	1.15500	169.85131				0.00	0	
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	
ABX01 On 10/07/2024 Spot Bond			9.47000	9.47000	9.47000	105.06749				0.00	0	
<b>Total ABX01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ABX01</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.86885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.84166				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>	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.80789				0.00	0	
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.81199				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	100.31385				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	100.83919				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	100.83919				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	100.86234				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	100.86234				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	167.60461				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	170.76709				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	100.79565				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL221 On 20/09/2021 Spot Bond					0.00000	100.79019				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	100.76977				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	101.25145				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	102.20287				0.00	0	
<b>Total AECI02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI02</b>										<b>0.00</b>	<b>0</b>	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.03518				0.00	0	
<b>Total AECI03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AECI03</b>										<b>0.00</b>	<b>0</b>	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.04585				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	101.15623				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	99.63642				0.00	5,600,000,000	2,800,000,000
<b>Total AGL02 SPOT</b>										<b>0.00</b>	<b>5,600,000,000</b>	<b>2,800,000,000</b>
<b>Total For AGL02</b>										<b>0.00</b>	<b>5,600,000,000</b>	<b>2,800,000,000</b>
AGL03 On 17/05/2025 Spot Bond					0.00000	98.14977				0.00	14,350,000,000	7,175,000,000
<b>Total AGL03 SPOT</b>										<b>0.00</b>	<b>14,350,000,000</b>	<b>7,175,000,000</b>
<b>Total For AGL03</b>										<b>0.00</b>	<b>14,350,000,000</b>	<b>7,175,000,000</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.16200				0.00	640,000,000	526,379,500
<b>Total AGT01 SPOT</b>										<b>0.00</b>	<b>640,000,000</b>	<b>526,379,500</b>
<b>Total For AGT01</b>										<b>0.00</b>	<b>640,000,000</b>	<b>526,379,500</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	103.11052				0.00	1,600,000,000	800,000,000
<b>Total AGT02 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For AGT02</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	100.47416				0.00	1,600,000,000	800,000,000
<b>Total AGT03 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</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 AGT03</b>										0.00	1,600,000,000	800,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	101.44657				0.00	0	
<b>Total AGT04 SPOT</b>										0.00	0	
<b>Total For AGT04</b>										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.32466				0.00	0	275,000,000
<b>Total AHF2A3 SPOT</b>										0.00	0	275,000,000
<b>Total For AHF2A3</b>										0.00	0	275,000,000
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.32466				0.00	0	
<b>Total AHF2B3 SPOT</b>										0.00	0	
<b>Total For AHF2B3</b>										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.37833				0.00	0	
<b>Total AHF2C3 SPOT</b>										0.00	0	
<b>Total For AHF2C3</b>										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.31574				0.00	0	
<b>Total AHF3A5 SPOT</b>										0.00	0	
<b>Total For AHF3A5</b>										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.31275				0.00	0	
<b>Total AHF3A6 SPOT</b>										0.00	0	
<b>Total For AHF3A6</b>										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.34559				0.00	0	
<b>Total AHF3B4 SPOT</b>										0.00	0	
<b>Total For AHF3B4</b>										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.37839				0.00	0	
<b>Total AHF3B5 SPOT</b>										0.00	0	
<b>Total For AHF3B5</b>										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.48552				0.00	0	
<b>Total AHF3C4 SPOT</b>										0.00	0	
<b>Total For AHF3C4</b>										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.51819				0.00	0	
<b>Total AHF3C5 SPOT</b>										0.00	0	
<b>Total For AHF3C5</b>										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.23748				0.00	0	
<b>Total AHF5A1 SPOT</b>										0.00	0	
<b>Total For AHF5A1</b>										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.07577				0.00	176,000,000	44,000,000



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 AHF5A2 SPOT</b>										<b>0.00</b>	<b>176,000,000</b>	<b>44,000,000</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>176,000,000</b>	<b>44,000,000</b>
AHF5A On 21/08/2023 Spot Bond			5.91000	113.79386	5.91000	113.77585				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	101.13978				0.00	0	
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.22513				0.00	0	
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.27103				0.00	0	
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.31562				0.00	0	
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.55330				0.00	0	
<b>Total AHF6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6A2</b>										<b>0.00</b>	<b>0</b>	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.13972				0.00	0	
<b>Total AHF6B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6B1</b>										<b>0.00</b>	<b>0</b>	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.22506				0.00	0	
<b>Total AHF6C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6C1</b>										<b>0.00</b>	<b>0</b>	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.82210				0.00	0	
<b>Total AHF6D1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF6D1</b>										<b>0.00</b>	<b>0</b>	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.05438				0.00	0	
<b>Total AHF7A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7A1</b>										<b>0.00</b>	<b>0</b>	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.18240				0.00	0	
<b>Total AHF7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For AHF7B1</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	101.26773				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	101.99261				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			6.79000	113.19081	6.79000	113.17005				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			5.91000	111.72683	5.91000	111.70885				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			10.91000	96.75001	10.91000	96.72162				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			6.46000	166.61542	6.46000	166.58632				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	100.38691				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	101.63712				0.00	0	
<b>Total APF06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For APF06</b>										<b>0.00</b>	<b>0</b>	
APF07 On 25/06/2023 Spot Bond					0.00000	100.91630				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	100.12060				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	100.46889				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	101.07743				0.00	0	
<b>Total APF10 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 APF10</b>										<b>0.00</b>	<b>0</b>	
APF12 On 24/02/2022 Spot Bond					0.00000	101.33436				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	100.73946				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	100.96506				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			5.11000	226.99621	5.11000	226.96476				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			5.12500	204.73044	5.12500	204.70200				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>	
ASN11 On 07/03/2021 Spot Bond					0.00000	100.97333				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>	
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			2.13500	168.26989	2.13500	168.26001				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	98.13980				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	100.07896				0.00	476,000,000	119,000,00

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 ASN146 SPOT</b>										<b>0.00</b>	<b>476,000,000</b>	<b>119,000,000</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>476,000,000</b>	<b>119,000,000</b>
ASN146 On 04/05/2021 Spot Bond					0.00000	100.03020				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>	
ASN147 On 31/01/2022 Spot Bond			2.18000	168.19756	2.18000	168.18750				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>	
ASN149 On 31/05/2021 Spot Bond					0.00000	54.28821				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>	
ASN150 On 02/06/2021 Spot Bond					0.00000	101.10043				0.00	396,000,000	99,000,000
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>396,000,000</b>	<b>99,000,000</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>396,000,000</b>	<b>99,000,000</b>
ASN152 On 31/03/2028 Spot Bond			5.08000	178.76145	5.08000	178.73681				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>	
ASN154 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>	
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	
ASN156 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>	
ASN157 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>	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.01506				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>	
ASN160 On 19/08/2021 Spot Bond					0.00000	99.85313				0.00	124,000,000	31,000,000
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>124,000,000</b>	<b>31,000,000</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>124,000,000</b>	<b>31,000,000</b>
ASN161 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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.01887				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	100.93312				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	100.67136				0.00	0	
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 31/01/2038 Spot Bond			5.05000	103.17683	5.05000	103.16263				0.00	0	
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.72623				0.00	0	
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.73740				0.00	0	
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.80632				0.00	0	
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.42922				0.00	0	
<b>Total ASN208 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 ASN208</b>										<b>0.00</b>	<b>0</b>	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.62875				0.00	0	
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.06828				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>	
ASN25 On 29/05/2021 Spot Bond					0.00000	100.97121				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>	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.93040				0.00	0	
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.72667				0.00	0	
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.91310				0.00	460,000,000	115,000,000
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>115,000,000</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>460,000,000</b>	<b>115,000,000</b>
ASN27 On 20/08/2048 Spot Bond					0.00000	101.21024				0.00	236,000,000	59,000,000
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>236,000,000</b>	<b>59,000,000</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>236,000,000</b>	<b>59,000,000</b>
ASN28 On 21/08/2023 Spot Bond					0.00000	101.13552				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	100.91709				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	100.67511				0.00	108,000,000	27,000,000
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>108,000,000</b>	<b>27,000,000</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>108,000,000</b>	<b>27,000,000</b>
ASN30 On 20/12/2023 Spot Bond					0.00000	100.78748				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	101.01191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	
ASN310 On 31/03/2029 Spot Bond			4.52500	4.52500	4.52500	99.89778				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>	
ASN318 On 28/02/2033 Spot Bond			5.19000	5.19000	5.19000	91.83042				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>	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.74497				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>	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.85277				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>	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.00009				0.00	0	
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.75069				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>	
ASN335 On 31/01/2038 Spot Bond			5.16000	101.70034	5.16000	101.68601				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>	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.80106				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>	
ASN341 On 12/02/2021 Spot Bond					0.00000	99.96273				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>	
ASN342 On 12/02/2021 Spot Bond					0.00000	99.96273				0.00	0	
<b>Total ASN344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN344</b>										<b>0.00</b>	<b>0</b>	
ASN344 On 20/06/2024 Spot Bond					0.00000	100.72618				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.77235				0.00	170,000,000	170,000,000
<b>Total ASN351 SPOT</b>										<b>0.00</b>	<b>170,000,000</b>	<b>170,000,000</b>
<b>Total For ASN351</b>										<b>0.00</b>	<b>170,000,000</b>	<b>170,000,000</b>
ASN35 On 20/06/2024 Spot Bond					0.00000	100.76703				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	100.76703				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	101.06814				0.00	0	
<b>Total ASN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN365</b>										<b>0.00</b>	<b>0</b>	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.92349				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	100.75202				0.00	0	
<b>Total ASN373 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN373</b>										<b>0.00</b>	<b>0</b>	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.78061				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	100.17030				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	100.85406				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	100.85406				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	100.91131				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	100.75883				0.00	0	
<b>Total ASN388 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 ASN388</b>										<b>0.00</b>	<b>0</b>	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.07279				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	100.81047				0.00	444,000,000	111,000,00
<b>Total ASN399 SPOT</b>										<b>0.00</b>	<b>444,000,000</b>	<b>111,000,00</b>
<b>Total For ASN399</b>										<b>0.00</b>	<b>444,000,000</b>	<b>111,000,00</b>
ASN40: On 20/12/2024 Spot Bond					0.00000	100.75339				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	100.88945				0.00	0	
<b>Total ASN415 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN415</b>										<b>0.00</b>	<b>0</b>	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.92993				0.00	0	
<b>Total ASN419 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN419</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total ASN420 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN420</b>										<b>0.00</b>	<b>0</b>	
ASN42: On 20/12/2024 Spot Bond					0.00000	105.15137				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	100.74067				0.00	0	
<b>Total ASN444 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN444</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.74067				0.00	0	
<b>Total ASN445 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN445</b>										<b>0.00</b>	<b>0</b>	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.69186				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	100.71445				0.00	0	
<b>Total ASN450 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN450</b>										<b>0.00</b>	<b>0</b>	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.95749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN453</b>										<b>0.00</b>	<b>0</b>	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.40533				0.00	0	
<b>Total ASN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN458</b>										<b>0.00</b>	<b>0</b>	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.67531				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>	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.31103				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>	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.31402				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>	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.43689				0.00	0	
<b>Total ASN462 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN462</b>										<b>0.00</b>	<b>0</b>	
ASN462 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.73791		21,175,200,000,000.00		2,040,000,000	1,020,000,000	
<b>Total ASN463 SPOT</b>								<b>21,175,200,000,000.00</b>		<b>2,040,000,000</b>	<b>1,020,000,000</b>	
<b>Total For ASN463</b>								<b>21,175,200,000,000.00</b>		<b>2,040,000,000</b>	<b>1,020,000,000</b>	
ASN463 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.22852			0.00	0	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>	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.86645			0.00	0	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>	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.14863			0.00	0	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>	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.17467			0.00	0	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>	
ASN472 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.58181			0.00	0	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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.24319				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	99.97405				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	100.77773				0.00	0	
<b>Total ASN479 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN479</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.93031				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	100.47263				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	89.40900				0.00	0	
<b>Total ASN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN485</b>										<b>0.00</b>	<b>0</b>	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.74405			2,126,000,000,000.00	200,000,000	100,000,000	
<b>Total ASN486 SPOT</b>									<b>2,126,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
<b>Total For ASN486</b>									<b>2,126,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,000</b>	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.77501				0.00	0	
<b>Total ASN489 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN489</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.85728				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>	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.84527				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>	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.52460				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>	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.75179				0.00	0	
<b>Total ASN494 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 ASN494</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.72957				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>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.75597				0.00	0	
<b>Total ASN497 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN497</b>										<b>0.00</b>	<b>0</b>	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.75597				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>	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.64387				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>	
ASN50: On 18/03/2021 Spot Bond					0.00000	100.63797				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>	
ASN50: On 31/03/2021 Spot Bond					0.00000	100.49464				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	100.75462				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	101.24107	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	101.12961	8.18000	101.12055				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	101.15411	8.36000	101.14521				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	101.15411	8.36000	101.14521				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	100.51262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total ASN514 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN514</b>										<b>0.00</b>	<b>0</b>	
ASN514 On 08/04/2021 Spot Bond					0.00000	100.40396				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>	
ASN517 On 14/04/2021 Spot Bond					0.00000	100.31599				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>	
ASN518 On 31/07/2022 Spot Bond			9.10000	100.24614	9.10000	100.22149				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>	
ASN522 On 31/07/2024 Spot Bond			11.05000	100.29756	11.05000	100.26777				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>	
ASN525 On 31/07/2024 Spot Bond			11.00000	100.29624	11.00000	100.26658		4,400,000,000,000.00		400,000,000	200,000,000	
<b>Total ASN530 SPOT</b>								<b>4,400,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>	
<b>Total For ASN530</b>								<b>4,400,000,000,000.00</b>		<b>400,000,000</b>	<b>200,000,000</b>	
ASN530 On 13/05/2021 Spot Bond					0.00000	99.92786				0.00	0	
<b>Total ASN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN531</b>										<b>0.00</b>	<b>0</b>	
ASN531 On 31/01/2024 Spot Bond			10.50000	100.28310	10.50000	100.25475		11,130,000,000,000.00		1,060,000,000	530,000,000	
<b>Total ASN532 SPOT</b>								<b>11,130,000,000,000.00</b>		<b>1,060,000,000</b>	<b>530,000,000</b>	
<b>Total For ASN532</b>								<b>11,130,000,000,000.00</b>		<b>1,060,000,000</b>	<b>530,000,000</b>	
ASN532 On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.04148				0.00	0	
<b>Total ASN533 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN533</b>										<b>0.00</b>	<b>0</b>	
ASN533 On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	100.93205				0.00	0	
<b>Total ASN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN534</b>										<b>0.00</b>	<b>0</b>	
ASN534 On 31/01/2024 Spot Bond			10.50000	100.28310	10.50000	100.25475				0.00	0	
<b>Total ASN538 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN538</b>										<b>0.00</b>	<b>0</b>	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.62105				0.00	0	
<b>Total ASN540 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN540</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54 On 31/01/2030 Spot Bond					0.00000	100.12302				0.00	0	
<b>Total ASN541 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN541</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.36326				0.00	0	
<b>Total ASN542 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN542</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.82554				0.00	0	
<b>Total ASN544 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN544</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.28573	10.60000	100.25712				0.00	0	
<b>Total ASN545 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN545</b>										<b>0.00</b>	<b>0</b>	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.74230				0.00	0	
<b>Total ASN546 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN546</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.92303	10.47000	100.25404				0.00	0	
<b>Total ASN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN557</b>										<b>0.00</b>	<b>0</b>	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.23001	10.55000	100.20123				0.00	0	
<b>Total ASN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ASN558</b>										<b>0.00</b>	<b>0</b>	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.07603				0.00	5,000,000,000	5,000,000,000
<b>Total ASN560 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For ASN560</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
ASN56 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		47,000,000,000	47,000,000,000	47,000,000,000
<b>Total ASN561 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>47,000,000,000</b>	<b>47,000,000,000</b>	<b>47,000,000,000</b>
<b>Total For ASN561</b>								<b>10,000,000,000,000.00</b>		<b>47,000,000,000</b>	<b>47,000,000,000</b>	<b>47,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			5.31000	107.82164	5.31000	107.80603				0.00	0	
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.54499	9.30000	103.51899				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	101.30091				0.00	0	
<b>Total BAW22 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For BAW22</b>										<b>0.00</b>	<b>0</b>	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.42554				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	101.09696				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	101.01127				0.00	0	
<b>Total BAW30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW30</b>										<b>0.00</b>	<b>0</b>	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.56547				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			5.62000	103.31527	5.62000	103.29954				0.00	0	
<b>Total BAW33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAW33</b>										<b>0.00</b>	<b>0</b>	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.94789				0.00	200,000,000	1,100,000,000
<b>Total BAW34 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,100,000,000</b>
<b>Total For BAW34</b>										<b>0.00</b>	<b>200,000,000</b>	<b>1,100,000,000</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.17448				0.00	0	
<b>Total BAYA57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA57</b>										<b>0.00</b>	<b>0</b>	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.89936				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	100.88861				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			8.11000	8.11000	8.11000	107.18789				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>	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.81814				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>	
BAYA77 On 30/06/2021 Spot Bond					0.00000	101.10229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	
BAYA71 On 31/03/2026 Spot Bond			10.08000	10.08000	10.08000	112.65003				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>	
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.72721				0.00	0	
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.80789				0.00	0	
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.54143				0.00	0	
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.54154				0.00	0	
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.51724				0.00	0	
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.92650				0.00	0	
<b>Total BAYA78 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA78</b>										<b>0.00</b>	<b>0</b>	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.92650				0.00	0	
<b>Total BAYA79 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA79</b>										<b>0.00</b>	<b>0</b>	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.52558				0.00	0	
<b>Total BAYA80 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA80</b>										<b>0.00</b>	<b>0</b>	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.95364				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>	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.92603				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.95309				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>	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.89870				0.00	0	
<b>Total BAYA84 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA84</b>										<b>0.00</b>	<b>0</b>	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.95294				0.00	0	
<b>Total BAYA85 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYA85</b>										<b>0.00</b>	<b>0</b>	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.06197				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	101.08821				0.00	0	
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.08821				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>	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.08821				0.00	0	
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.11549				0.00	0	
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.08881				0.00	0	
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.46346				0.00	0	
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.14299				0.00	0	
<b>Total BAYB20 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 BAYB20</b>									<b>0.00</b>	<b>0</b>	
BC127 On 08/05/2021 Spot Bond					0.00000	100.01346			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>	
BD0302 On 18/04/2028 Spot Bond			7.02500	7.02500	7.02500	108.62383			0.00	0	
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.05902			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	101.45077			0.00	0	
<b>Total BDX31 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX31</b>									<b>0.00</b>	<b>0</b>	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.51743			0.00	0	
<b>Total BDX32 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For BDX32</b>									<b>0.00</b>	<b>0</b>	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.99258			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			6.91000	112.33136	6.91000	112.31028			0.00	0	400,000,00
<b>Total BGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
<b>Total For BGL07</b>									<b>0.00</b>	<b>0</b>	<b>400,000,00</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	101.32505			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	100.63185			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			6.81000	104.57605	6.81000	104.55684			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	103.09920			0.00	400,000,000	200,000,00
<b>Total BGL12 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For BGL12</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
BGL13 On 20/08/2021 Spot Bond			5.91000	102.66871	5.91000	108.51225			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.94522				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	103.73747				0.00	0	100,000,00
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	101.49516				0.00	0	
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	
BGL17 On 14/08/2024 Spot Bond					0.00000	99.97377				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	102.55853				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	100.82412				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	105.71813				0.00	0	
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	
BID08 On 30/06/2022 Spot Bond					0.00000	100.95352				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	100.02172				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	100.20349				0.00	0	
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	
BID11 On 15/11/2023 Spot Bond			5.65000	112.25441	5.65000	112.23713				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID12 On 14/06/2022 Spot Bond					0.00000	100.79487				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	101.05374				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	99.57391				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	100.16553				0.00	0	
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.19325				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	100.49543				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	98.88300				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	95.47600				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	64.45400				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	100.67183				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	100.24721				0.00	0	
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.55409				0.00	0	
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.89127				0.00	0	
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.03887				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	99.65802				0.00	0	
<b>Total BPPF21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF21</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BPPF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF22</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.34091				0.00	0	
<b>Total BPPF23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF23</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.08305				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>	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.08956				0.00	0	
<b>Total BPPF25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF25</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.37924				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>	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.40815				0.00	0	
<b>Total BPPF27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF27</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.07928				0.00	0	
<b>Total BPPF28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF28</b>										<b>0.00</b>	<b>0</b>	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.08302				0.00	0	
<b>Total BPPF29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BPPF29</b>										<b>0.00</b>	<b>0</b>	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.08627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.70157				0.00	0	
<b>Total BWZ21B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZ21B</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.98468				0.00	0	
<b>Total BWZJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ21</b>										<b>0.00</b>	<b>0</b>	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total BWZJ23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For BWZJ23</b>										<b>0.00</b>	<b>0</b>	
CBL26 On 06/05/2021 Spot Bond			4.51000	104.45790	4.51000	104.44513				0.00	0	
<b>Total CBL26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL26</b>										<b>0.00</b>	<b>0</b>	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.19817				0.00	0	
<b>Total CBL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL28</b>										<b>0.00</b>	<b>0</b>	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.90927				0.00	0	
<b>Total CBL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CBL29</b>										<b>0.00</b>	<b>0</b>	
CCT01 On 23/06/2023 Spot Bond			6.52000	114.73808	6.52000	114.71786				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			6.87000	115.82446	6.87000	115.80296				0.00	0	
<b>Total CCT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CCT02</b>										<b>0.00</b>	<b>0</b>	
CCT03 On 15/03/2025 Spot Bond			7.40000	117.61417	7.40000	117.59057				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			8.82000	107.18360	8.82000	104.40828				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>	
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR38 On 13/02/2021 Spot Bond					0.00000	99.87986				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	100.13343				0.00	0	
<b>Total CGR42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CGR42</b>										<b>0.00</b>	<b>0</b>	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.01978				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	100.15766				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	101.44630				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	101.55270				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	100.32782				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	100.34791				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>	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.07935				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>	
CLN19 On 29/08/2021 Spot Bond			3.14000	161.07722	3.14000	160.98329				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>	
CLN19 On 13/09/2021 Spot Bond			2.10500	2.10500	2.10500	161.33684				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>	
CLN31 On 20/03/2023 Spot Bond			4.77000	114.45222	4.77000	112.29100				0.00	0	
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				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>	
CLN347 On 20/12/2023 Spot Bond					0.00000	100.39019				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			6.68000	114.84527	6.68000	114.82442				0.00	0	
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	
CLN365 On 20/03/2024 Spot Bond			8.70700	116.51499	8.70700	126.61600				0.00	0	
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.02024				0.00	0	
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.23655				0.00	0	
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.97106				0.00	0	
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	
CLN376 On 20/03/2021 Spot Bond			5.50500	104.34199	5.50500	104.32635				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>	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.03795	10.98000	103.00753				0.00	0	
<b>Total CLN379 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN379</b>										<b>0.00</b>	<b>0</b>	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	119.49400				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>	
CLN387 On 20/03/2021 Spot Bond					0.00000	100.64702				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN382 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN382</b>										<b>0.00</b>	<b>0</b>	
CLN382 On 20/09/2024 Spot Bond			6.50000	122.27471	6.50000	122.00800				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>	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.42100				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>	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.78057				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>	
CLN386 On 20/09/2022 Spot Bond					0.00000	100.78747				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>	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.90906				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>	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.90987				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>	
CLN399 On 20/03/2021 Spot Bond					0.00000	168.03000				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>	
CLN440 On 24/05/2021 Spot Bond			5.40500	104.08495	5.40500	104.06977				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>	
CLN445 On 31/01/2022 Spot Bond			2.10500	168.31814	2.10500	168.30839				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>	
CLN452 On 31/01/2025 Spot Bond			5.25000	133.55590	5.25000	133.53680				0.00	0	
<b>Total CLN453 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN453</b>										<b>0.00</b>	<b>0</b>	
CLN453 On 31/01/2025 Spot Bond			5.69000	131.38584	5.69000	131.36549				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
<b>Total CLN456 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN456</b>										<b>0.00</b>	<b>0</b>	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.87733				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	101.40903				0.00	0	
<b>Total CLN458 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN458</b>										<b>0.00</b>	<b>0</b>	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.54625				0.00	0	
<b>Total CLN460 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN460</b>										<b>0.00</b>	<b>0</b>	
CLN464 On 13/03/2022 Spot Bond			6.11000	108.22647	6.11000	108.20848				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	101.39160				0.00	0	
<b>Total CLN465 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN465</b>										<b>0.00</b>	<b>0</b>	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.87239				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	101.19110				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	99.82376				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	99.36600				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	58.47740	100.00000	58.34655				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>	

Contract Details	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 CLN480</b>										<b>0.00</b>	<b>0</b>	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.50586				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>	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.56507				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>	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.63431				0.00	0	
<b>Total CLN484 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN484</b>										<b>0.00</b>	<b>0</b>	
CLN484 On 02/12/2021 Spot Bond			5.60500	105.00100	5.60500	104.98506				0.00	0	
<b>Total CLN485 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN485</b>										<b>0.00</b>	<b>0</b>	
CLN485 On 23/06/2021 Spot Bond			10.16000	102.95770	10.16000	104.45900				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>	
CLN487 On 28/07/2022 Spot Bond			5.91000	104.80530	5.91000	104.78844				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>	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.18541				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>	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.92224				0.00	0	
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.15556				0.00	0	
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	
CLN495 On 04/09/2024 Spot Bond			6.31000	116.24011	6.31000	116.22017				0.00	0	
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.40994				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>	
CLN497 On 20/05/2021 Spot Bond					0.00000	101.20593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.48331				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	100.51074				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	99.83585				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	101.05169				0.00	0	
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.19741				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	101.09277				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	95.09773				0.00	0	
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.05392	9.96000	104.02598				0.00	0	
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.80245	10.01000	102.77487				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	101.22499				0.00	0	
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.08781	9.60000	102.29279				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>	

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( On 12/03/2023 Spot Bond					0.00000	100.88060				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>	
CLN52( On 27/02/2023 Spot Bond					0.00000	101.07827				0.00	0	
<b>Total CLN522 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN522</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 13/05/2021 Spot Bond					0.00000	99.91244				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>	
CLN52( On 09/09/2022 Spot Bond			9.20000	103.90061	9.20000	103.87480				0.00	0	
<b>Total CLN524 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN524</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 24/04/2021 Spot Bond					0.00000	100.21841				0.00	0	
<b>Total CLN525 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN525</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 26/04/2023 Spot Bond					0.00000	100.73887				0.00	0	
<b>Total CLN526 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN526</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 21/02/2024 Spot Bond					0.00000	102.75402				0.00	0	
<b>Total CLN527 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN527</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 25/11/2022 Spot Bond					0.00000	102.26265				0.00	0	
<b>Total CLN528 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN528</b>										<b>0.00</b>	<b>0</b>	
CLN52( On 29/11/2021 Spot Bond					0.00000	101.64375				0.00	0	
<b>Total CLN529 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN529</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 12/03/2021 Spot Bond					0.00000	100.82313				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( On 12/03/2023 Spot Bond					0.00000	100.88060				0.00	0	
<b>Total CLN531 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN531</b>										<b>0.00</b>	<b>0</b>	
CLN53( On 20/06/2023 Spot Bond					0.00000	100.85558				0.00	0	
<b>Total CLN533 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 CLN533</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.36344				0.00	0	
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2025 Spot Bond			8.25000	108.31776	8.25000	108.29358				0.00	0	
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.96865				0.00	0	
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.23269				0.00	0	
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.41411				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	136.35600				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	101.08766				0.00	0	14,273,495,00
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,273,495,00</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	100.40518				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			7.72000	114.90060	7.72000	114.87695				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			7.77000	111.70353	7.77000	111.68001				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			7.86000	111.47647	7.86000	111.45273				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	313.67211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.90642				0.00	0	
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.95660				0.00	0	
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.15537				0.00	0	
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.45874				0.00	0	4,000,000.00
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000.00</b>
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	121.12800				0.00	0	
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.96970				0.00	0	
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.35172	10.19000	102.35550				0.00	0	
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 12/11/2025 Spot Bond			7.72000	112.05512	7.72000	112.03167				0.00	0	
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.01479				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	101.04368				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	102.83798				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	101.04472				0.00	0	
<b>Total CLN567 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN567</b>										<b>0.00</b>	<b>0</b>	
CLN568 On 11/02/2024 Spot Bond					0.00000	99.97159				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	99.90090				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	100.05485				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			7.95000	110.36129	7.95000	110.33753				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	99.95417				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	100.23104				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	99.97142				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	100.87689				0.00	0	
<b>Total CLN575 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN575</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.93709				0.00	0	
<b>Total CLN577 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 CLN577</b>										<b>0.00</b>	<b>0</b>	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.34837				0.00	0	
<b>Total CLN578 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN578</b>										<b>0.00</b>	<b>0</b>	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.59950				0.00	0	
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.98552				0.00	0	
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.01976				0.00	0	27,500,000,00
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,00</b>
CLN582 On 16/09/2025 Spot Bond					0.00000	101.00455				0.00	0	
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.31574				0.00	0	
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.99061				0.00	0	
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.56883				0.00	0	
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.95360				0.00	0	
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.80273				0.00	0	
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.82500				0.00	0	
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.98545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.81393				0.00	0	
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	
CLN591 On 05/12/2026 Spot Bond			3.67000	138.54282	3.67000	111.61330				0.00	0	
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.13432				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	100.64538				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	101.13432				0.00	0	
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.92336				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	100.56528				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	100.86706				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	100.82500				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	100.82500				0.00	0	
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.19200				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.09463				0.00	0	
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.05252				0.00	0	
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.95913				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	100.50952				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	100.36048				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	101.12900				0.00	0	
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.61116	9.32000	102.58548				0.00	0	
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.22372				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	100.97332				0.00	0	
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.08638				0.00	0	
<b>Total CLN613 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 CLN613</b>										<b>0.00</b>	<b>0</b>	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.01968				0.00	0	
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.65929				0.00	0	
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				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	102.55734				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	100.90315				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	100.99059				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	100.17528				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	100.17468				0.00	0	
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.16168				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	91.72800				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	100.23675				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			5.97000	105.90843	5.97000	105.89122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.39047				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	88.97946				0.00	0	
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	
CLN627 On 31/07/2034 Spot Bond			11.64500	63.09957	11.64500	84.13195				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	101.07722				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			8.42000	108.50784	8.42000	108.48353				0.00	0	
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.38374				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	101.05552				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	100.58618				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	100.00013				0.00	0	
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.04273				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	101.07567				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	101.37701				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>	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.29831				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>	
CLN639 On 12/08/2022 Spot Bond					0.00000	99.96035				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	101.51157				0.00	0	
<b>Total CLN640 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN640</b>										<b>0.00</b>	<b>0</b>	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.31756				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	101.08207				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	100.80909				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	100.17162				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	100.81053				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	101.37701				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	101.04867				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	101.37701				0.00	0	690,000,00
<b>Total CLN650 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</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 CLN650</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
CLN65 On 19/11/2022 Spot Bond					0.00000	101.08529				0.00	0	
<b>Total CLN651 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN651</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.37701				0.00	0	
<b>Total CLN652 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN652</b>										<b>0.00</b>	<b>0</b>	
CLN65 On 18/02/2021 Spot Bond					0.00000	100.98544				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	99.75100				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	100.95750				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	100.58742				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	101.56662				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	100.81747				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	100.84873				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	98.98100				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	97.12400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN662 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN662</b>										<b>0.00</b>	<b>0</b>	
CLN662 On 20/12/2024 Spot Bond					0.00000	106.77000				0.00	0	
<b>Total CLN663 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN663</b>										<b>0.00</b>	<b>0</b>	
CLN663 On 20/12/2023 Spot Bond					0.00000	130.71200				0.00	0	
<b>Total CLN664 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN664</b>										<b>0.00</b>	<b>0</b>	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.52358				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	100.67774				0.00	0	
<b>Total CLN666 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN666</b>										<b>0.00</b>	<b>0</b>	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.67302				0.00	0	
<b>Total CLN667 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN667</b>										<b>0.00</b>	<b>0</b>	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.29555				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	102.84746				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	101.16116				0.00	0	
<b>Total CLN670 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN670</b>										<b>0.00</b>	<b>0</b>	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.53400				0.00	0	
<b>Total CLN671 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN671</b>										<b>0.00</b>	<b>0</b>	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.92458				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			4.32165	138.27169	4.32165	112.35645				0.00	0	
<b>Total CLN673 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN673</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.32165	138.27169	4.32165	112.35718				0.00	0	
<b>Total CLN674 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN674</b>										<b>0.00</b>	<b>0</b>	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.31739				0.00	0	
<b>Total CLN675 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN675</b>										<b>0.00</b>	<b>0</b>	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.56763				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	101.65732				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	101.79673				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	100.78739				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	101.43919				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	101.59678				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	100.89471				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	100.75206				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	100.77384				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	99.95541				0.00	0	
<b>Total CLN685 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total For CLN685</b>									<b>0.00</b>	<b>0</b>	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.89767			0.00	400,000,000	400,000,000
<b>Total CLN686 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
<b>Total For CLN686</b>									<b>0.00</b>	<b>400,000,000</b>	<b>400,000,000</b>
CLN686 On 21/12/2026 Spot Bond					0.00000	100.92339			0.00	0	
<b>Total CLN687 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN687</b>									<b>0.00</b>	<b>0</b>	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.92318			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	100.80780			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	100.62349			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	100.80787			0.00	0	
<b>Total CLN692 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For CLN692</b>									<b>0.00</b>	<b>0</b>	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.68480			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	91.21341			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	100.60838			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	90.87853			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	87.72085		8,956,000,000,000.00	800,000,000	800,000,000	
<b>Total CLN697 SPOT</b>								<b>8,956,000,000,000.00</b>	<b>800,000,000</b>	<b>800,000,000</b>	
<b>Total For CLN697</b>								<b>8,956,000,000,000.00</b>	<b>800,000,000</b>	<b>800,000,000</b>	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.14492		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	103.74897				0.00	0	
<b>Total CLN699 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN699</b>										<b>0.00</b>	<b>0</b>	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.94602				0.00	0	
<b>Total CLN700 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN700</b>										<b>0.00</b>	<b>0</b>	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.97466				0.00	0	
<b>Total CLN701 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN701</b>										<b>0.00</b>	<b>0</b>	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.33777				0.00	0	
<b>Total CLN702 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN702</b>										<b>0.00</b>	<b>0</b>	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.28288				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>	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.48445				0.00	0	
<b>Total CLN704 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN704</b>										<b>0.00</b>	<b>0</b>	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.30782				0.00	0	
<b>Total CLN705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN705</b>										<b>0.00</b>	<b>0</b>	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.69059				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>	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.70216				0.00	0	
<b>Total CLN707 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN707</b>										<b>0.00</b>	<b>0</b>	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.88557				0.00	0	
<b>Total CLN708 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN708</b>										<b>0.00</b>	<b>0</b>	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.78861				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.35734				0.00	0	
<b>Total CLN710 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN710</b>										<b>0.00</b>	<b>0</b>	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.60720				0.00	0	
<b>Total CLN711 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN711</b>										<b>0.00</b>	<b>0</b>	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.78636				0.00	0	
<b>Total CLN712 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN712</b>										<b>0.00</b>	<b>0</b>	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.96265				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	100.79405				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	100.79405				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	100.79405				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	79.36968				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	100.46957				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	100.79557				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	78.34053				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	78.67124				0.00	0	
<b>Total CLN721 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 CLN721</b>										<b>0.00</b>	<b>0</b>	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.90980				0.00	0	
<b>Total CLN722 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN722</b>										<b>0.00</b>	<b>0</b>	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.40026				0.00	0	
<b>Total CLN723 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN723</b>										<b>0.00</b>	<b>0</b>	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.72739				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	100.72739				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	100.72739				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	100.74100				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	100.74100				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	100.74100				0.00	0	
<b>Total CLN729 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN729</b>										<b>0.00</b>	<b>0</b>	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.97069				0.00	0	
<b>Total CLN730 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN730</b>										<b>0.00</b>	<b>0</b>	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.04104				0.00	0	
<b>Total CLN731 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN731</b>										<b>0.00</b>	<b>0</b>	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.70008				0.00	0	
<b>Total CLN732 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN732</b>										<b>0.00</b>	<b>0</b>	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total CLN733 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN733</b>										<b>0.00</b>	<b>0</b>	
CLN734 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total CLN734 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN734</b>										<b>0.00</b>	<b>0</b>	
CLN81 On 18/04/2028 Spot Bond			7.02500	108.64444	7.02500	108.62383				0.00	0	
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.87900				0.00	0	
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	
COJ05 On 05/06/2023 Spot Bond			7.31000	112.47890	7.31000	112.45671				0.00	0	15,000,000,00
<b>Total COJ05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For COJ05</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
COJ07 On 23/03/2021 Spot Bond			5.08500	104.79144	5.08500	104.77693				0.00	0	
<b>Total COJ07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ07</b>										<b>0.00</b>	<b>0</b>	
COJ08 On 22/06/2026 Spot Bond			8.87000	112.39382	8.87000	112.36702				0.00	0	
<b>Total COJ08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For COJ08</b>										<b>0.00</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			6.09000	113.89583	6.09000	113.87706				0.00	0	69,100,000,00
<b>Total COJG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>69,100,000,00</b>
<b>Total For COJG01</b>										<b>0.00</b>	<b>0</b>	<b>69,100,000,00</b>
COT01 On 03/04/2023 Spot Bond			6.74500	107.88434	6.74500	107.86468				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			9.28000	108.34684	9.28000	108.31984				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			9.37000	102.18510	9.37000	102.15940				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			9.11000	9.11000	9.11000	108.36134				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CS003 On 12/08/2021 Spot Bond					0.00000	99.78567				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	100.80782				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	100.81915				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	101.60853				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	101.03805				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>	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.20067				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	100.95909				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	100.78245				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	100.70141				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>	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.95332				0.00	0	
<b>Total DNG103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DNG103</b>										<b>0.00</b>	<b>0</b>	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.87196				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	101.05652				0.00	0	
<b>Total DSY01 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 DSY01</b>									<b>0.00</b>	<b>0</b>	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.16872			0.00	200,000,000	100,000,000
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
DSY03 On 21/11/2024 Spot Bond			8.12000	8.12000	8.12000	109.77184			0.00	0	
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.60890			0.00	0	
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.15045			0.00	0	
<b>Total DSY05 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DSY05</b>									<b>0.00</b>	<b>0</b>	
DV2021 On 18/06/2021 Spot Bond			5.86000	102.41046	5.86000	102.39435			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			6.22500	111.68048	6.22500	111.66188		3,112,500,000,000.00		500,000,000	288,770,000
<b>Total DV23 SPOT</b>								<b>3,112,500,000,000.00</b>		<b>500,000,000</b>	<b>288,770,000</b>
<b>Total For DV23</b>								<b>3,112,500,000,000.00</b>		<b>500,000,000</b>	<b>288,770,000</b>
DV23/R On 27/02/2023 Spot Bond			100.00000	31.57259	100.00000	31.50310			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	31.57259	100.00000	31.50310			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			5.78000	110.49238	5.78000	110.47527			0.00	0	
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79451	9.69000	99.76885			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.79451	9.69000	99.76885			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			10.90000	95.57969	10.90000	95.55213			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	99.78603	10.10000	99.75932			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.78603	10.10000	99.75932			0.00	0	
<b>Total DV29/R213 SPOT</b>									<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.02361				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	100.32102				0.00	0	
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.88836				0.00	178,000,000	178,000,00
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>178,000,000</b>	<b>178,000,00</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>178,000,000</b>	<b>178,000,00</b>
DVF22i On 24/10/2022 Spot Bond					0.00000	100.44128				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	97.39633				0.00	0	
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.03910				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	96.20388				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	98.89727				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	100.87420				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>	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.85973				0.00	0	
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB25</b>										<b>0.00</b>	<b>0</b>	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.45016				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>	
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.10897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total DVFB27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB27</b>										<b>0.00</b>	<b>0</b>	
DVFB27 On 31/01/2025 Spot Bond					0.00000	94.94755				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>	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.11516				0.00	0	
<b>Total DVFB29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB29</b>										<b>0.00</b>	<b>0</b>	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.23580				0.00	0	
<b>Total DVFB30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For DVFB30</b>										<b>0.00</b>	<b>0</b>	
DVFB30 On 21/08/2025 Spot Bond					0.00000	101.29973				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			4.67000	104.45139	4.67000	104.43831				0.00	0	
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	
ECN22 On 14/03/2022 Spot Bond			5.31500	108.63437	5.31500	108.61862				0.00	0	
<b>Total ECN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ECN22</b>										<b>0.00</b>	<b>0</b>	
ECN24 On 14/03/2024 Spot Bond			6.22000	114.42011	6.22000	114.40076				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			5.37000	103.43402	5.37000	103.41887				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			5.05000	91.57958	5.05000	91.56696				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	131.63421	2.25000	131.62608				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			4.34500	137.54241	4.37000	137.30582				0.00	0	1,050,000.00
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000.00</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000.00</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
EL29 On 19/11/2029 Spot Bond			4.36200	123.23523	4.36200	123.22056				0.00	0	
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	
EL30 On 29/07/2030 Spot Bond			4.41000	119.09025	4.41000	119.07589			36,757,350,000,000.00	8,335,000,000	4,055,000,000	
<b>Total EL30 SPOT</b>									<b>16,757,350,000,000.00</b>	<b>8,335,000,000</b>	<b>4,055,000,000</b>	
<b>Total For EL30</b>									<b>16,757,350,000,000.00</b>	<b>8,335,000,000</b>	<b>4,055,000,000</b>	
EL31 On 02/06/2031 Spot Bond			5.03000	104.82107	5.03000	104.80676			3,269,500,000,000.00	650,000,000	650,000,000	
<b>Total EL31 SPOT</b>									<b>3,269,500,000,000.00</b>	<b>650,000,000</b>	<b>650,000,000</b>	
<b>Total For EL31</b>									<b>3,269,500,000,000.00</b>	<b>650,000,000</b>	<b>650,000,000</b>	
EL36 On 31/01/2036 Spot Bond			5.02000	93.59663	5.02000	93.58381			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	131.63421	2.25000	131.62608			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	144.47652			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	142.17063			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	109.46263			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	108.52661			0.00	0		
<b>Total ELN007 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 ELN007</b>										<b>0.00</b>	<b>0</b>	
ELN007 On 17/06/2021 Spot Bond					0.00000	108.93388				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>	
ELN008 On 28/07/2025 Spot Bond					0.00000	107.28702				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>	
ELN009 On 19/08/2025 Spot Bond					0.00000	99.64325				0.00	0	
<b>Total ELN010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN010</b>										<b>0.00</b>	<b>0</b>	
ELN010 On 22/04/2022 Spot Bond					0.00000	101.06853				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>	
ELN011 On 23/12/2021 Spot Bond					0.00000	101.20085				0.00	0	
<b>Total ELN012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ELN012</b>										<b>0.00</b>	<b>0</b>	
EMM02 On 11/03/2021 Spot Bond			5.29000	104.91902	5.29000	104.90388				0.00	0	20,000,000.00
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000.00</b>
EMM03 On 04/05/2024 Spot Bond			8.44000	107.16428	8.44000	107.13981				0.00	0	36,200,000.00
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>36,200,000.00</b>
EMM04 On 16/05/2028 Spot Bond			10.50000	10.50000	10.50000	98.19732				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			10.85000	10.85000	10.85000	102.73060				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			8.52000	107.55733	8.52000	104.87153				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			8.52000	8.52000	8.52000	106.45527				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			11.05000	11.05000	11.05000	79.87495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			9.92000	9.92000	9.92000	104.19978				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			11.05000	11.05000	11.05000	98.15054				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>	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.11717				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	101.01912				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	100.87724				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	100.90343				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	100.84919				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	100.82616				0.00	0	
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01352				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	101.06254				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	100.74070				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	99.98629				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>	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.94493				0.00	0	
<b>Total EQT002 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT002</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.97272				0.00	0	
<b>Total EQT003 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT003</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.32597				0.00	0	
<b>Total EQT004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EQT004</b>										<b>0.00</b>	<b>0</b>	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.94188				0.00	200,000,000	100,000,000
<b>Total EQT005 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For EQT005</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
EQT00 On 30/10/2023 Spot Bond					0.00000	100.12209				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>	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.88819				0.00	0	
<b>Total ERS3B6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B6</b>										<b>0.00</b>	<b>0</b>	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.89355				0.00	0	
<b>Total ERS3B7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3B7</b>										<b>0.00</b>	<b>0</b>	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.87958				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	99.89247				0.00	0	
<b>Total ERS3C7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ERS3C7</b>										<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.88707				0.00	288,000,000	72,000,000
<b>Total ERSA25 SPOT</b>										<b>0.00</b>	<b>288,000,000</b>	<b>72,000,000</b>
<b>Total For ERSA25</b>										<b>0.00</b>	<b>288,000,000</b>	<b>72,000,000</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.89530				0.00	0	
<b>Total ERSA26 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.89786			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	99.88169			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			5.62000	108.44290	5.62000	108.42630		12,532,607,306,000.00	2,230,001,300	9,094,679,40	
<b>Total ES23 SPOT</b>								<b>12,532,607,306,000.00</b>	<b>2,230,001,300</b>	<b>9,094,679,40</b>	
<b>Total For ES23</b>								<b>12,532,607,306,000.00</b>	<b>2,230,001,300</b>	<b>9,094,679,40</b>	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.43223	10.00000	100.40516		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			7.63000	103.73145	7.63000	103.71011		0.00	0	5,636,085,00	
<b>Total ES26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>5,636,085,00</b>	
<b>Total For ES26</b>								<b>0.00</b>	<b>0</b>	<b>5,636,085,00</b>	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.80986	7.85000	102.78811		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			11.03000	79.32879	10.99500	79.50019		0.00	0	2,409,912,20	
<b>Total ES33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>2,409,912,20</b>	
<b>Total For ES33</b>								<b>0.00</b>	<b>0</b>	<b>2,409,912,20</b>	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.05597	7.50000	103.03501		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			11.53000	78.65372	11.53000	78.62950		60,540,056,762,000.00	5,250,655,400	6,870,937,90	
<b>Total ES42 SPOT</b>								<b>60,540,056,762,000.00</b>	<b>5,250,655,400</b>	<b>6,870,937,90</b>	
<b>Total For ES42</b>								<b>60,540,056,762,000.00</b>	<b>5,250,655,400</b>	<b>6,870,937,90</b>	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.50061	8.50000	102.47717		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	100.29871		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	100.95471		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total EXX04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For EXX04</b>										<b>0.00</b>	<b>0</b>	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.87446				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	100.80105				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	99.22365				0.00	0	
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.11714				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	99.91794				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	99.91384				0.00	0	
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.16725				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	100.44129				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	99.97491				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	101.34645				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			5.64000	5.64000	5.64000	103.19808				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	102.56261			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	101.00971			0.00	416,000,000	104,000,000
<b>Total FRB18 SPOT</b>									<b>0.00</b>	<b>416,000,000</b>	<b>104,000,000</b>
<b>Total For FRB18</b>									<b>0.00</b>	<b>416,000,000</b>	<b>104,000,000</b>
FRB19 On 14/04/2021 Spot Bond			6.58000	104.98021	6.58000	104.96151			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	100.91702			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	103.33532			0.00	0	
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.68522			0.00	0	
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.40258			0.00	1,378,000,000	857,769,200
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>1,378,000,000</b>	<b>857,769,200</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>1,378,000,000</b>	<b>857,769,200</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	102.91299			0.00	7,240,000,000	3,350,000,000
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>7,240,000,000</b>	<b>3,350,000,000</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>7,240,000,000</b>	<b>3,350,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	104.24729			0.00	1,080,000,000	824,798,900
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>1,080,000,000</b>	<b>824,798,900</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>1,080,000,000</b>	<b>824,798,900</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	101.04323			0.00	1,274,000,000	637,000,000
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>1,274,000,000</b>	<b>637,000,000</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>1,274,000,000</b>	<b>637,000,000</b>
FRB27 On 03/06/2026 Spot Bond			8.22000	110.24883	8.22000	110.22444		6,576,000,000,000.00	0.00	800,000,000	400,000,000
<b>Total FRB27 SPOT</b>								<b>6,576,000,000,000.00</b>	<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</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 FRB27</b>									<b>6,576,000,000.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
FRB28 On 02/12/2025 Spot Bond					0.00000	103.45220			0.00	200,000,000	1,100,000,000
<b>Total FRB28 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>1,100,000,000</b>
<b>Total For FRB28</b>									<b>0.00</b>	<b>200,000,000</b>	<b>1,100,000,000</b>
FRBI22 On 31/01/2022 Spot Bond			1.16000	169.84855	1.16000	169.84313			0.00	0	
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	
FRBI23 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	314.39791		49,476,000,000.00		24,800,000	14,400,000
<b>Total FRBI23 SPOT</b>								<b>49,476,000,000.00</b>		<b>24,800,000</b>	<b>14,400,000</b>
<b>Total For FRBI23</b>								<b>49,476,000,000.00</b>		<b>24,800,000</b>	<b>14,400,000</b>
FRBI25 On 31/01/2025 Spot Bond			2.49500	2.49500	2.49500	148.11294		607,782,000,000.00		243,600,000	123,800,000
<b>Total FRBI25 SPOT</b>								<b>607,782,000,000.00</b>		<b>243,600,000</b>	<b>123,800,000</b>
<b>Total For FRBI25</b>								<b>607,782,000,000.00</b>		<b>243,600,000</b>	<b>123,800,000</b>
FRBI28 On 31/03/2028 Spot Bond			4.14000	189.65982	4.14000	189.63846		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			4.47000	4.47000	4.47000	100.29900		0.00		0	
<b>Total FRBI29 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI29</b>								<b>0.00</b>		<b>0</b>	
FRBI33 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	211.20205		0.00		0	5,599,000,000
<b>Total FRBI33 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>5,599,000,000</b>
<b>Total For FRBI33</b>								<b>0.00</b>		<b>0</b>	<b>5,599,000,000</b>
FRBI46 On 31/03/2046 Spot Bond			5.87000	80.91249	5.87000	80.89963		0.00		0	
<b>Total FRBI46 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI46</b>								<b>0.00</b>		<b>0</b>	
FRBI50 On 31/12/2050 Spot Bond			5.32000	87.87766	5.32000	87.86493		0.00		0	
<b>Total FRBI50 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBI50</b>								<b>0.00</b>		<b>0</b>	
FRBZ02 On 28/10/2024 Spot Bond			5.45000	5.45000	5.45000	82.02021		0.00		0	
<b>Total FRBZ02 SPOT</b>								<b>0.00</b>		<b>0</b>	
<b>Total For FRBZ02</b>								<b>0.00</b>		<b>0</b>	
FRBZ03 On 10/12/2024 Spot Bond			5.51000	5.51000	5.51000	81.33753		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			3.85000	3.85000	3.85000	140.72621				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	94.83251				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>	
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>	
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			2.21500	168.14135	2.21500	168.13112				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			3.07500	166.76894	3.07500	166.75488				0.00	0	
<b>Total FRC233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC233</b>										<b>0.00</b>	<b>0</b>	
FRC25: On 13/02/2022 Spot Bond					0.00000	99.88964				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	100.88048				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.18350				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	101.58597				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	101.95857				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	100.17406				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	100.25894				0.00	0	
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 02/05/2028 Spot Bond			9.80000	102.67818	9.80000	102.65105				0.00	0	1,143,336,90
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,143,336,90</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>1,143,336,90</b>
FRC27(On 04/03/2021 Spot Bond					0.00000	100.92776				0.00	0	
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	
FRC27(On 21/11/2022 Spot Bond					0.00000	101.08639				0.00	0	
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.87594				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	110.76214				0.00	0	
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	
FRC28(On 11/11/2024 Spot Bond					0.00000	99.96082				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	100.82378				0.00	0	
<b>Total FRC285 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 FRC285</b>										<b>0.00</b>	<b>0</b>	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.79095				0.00	0	
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.76298				0.00	0	
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.21620				0.00	0	
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	
FRC290 On 18/04/2021 Spot Bond					0.00000	100.30525				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>	
FRC293 On 18/04/2021 Spot Bond					0.00000	100.29928				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>	
FRC294 On 14/05/2024 Spot Bond					0.00000	101.24076				0.00	0	
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.26404				0.00	0	
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.01185				0.00	0	
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.46435				0.00	0	
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.55362				0.00	0	
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.30145				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>	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.01749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.99277				0.00	0	
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.06082				0.00	0	
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.74661				0.00	0	
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.85953				0.00	0	
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	
FRC310 On 23/02/2021 Spot Bond					0.00000	100.90000				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>	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.79000				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>	
FRC312 On 20/06/2024 Spot Bond					0.00000	100.94389				0.00	0	
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	
FRC313 On 23/02/2021 Spot Bond					0.00000	111.86000				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>	
FRC314 On 13/10/2026 Spot Bond					0.00000	99.02574				0.00	0	
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.93479				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	100.17643				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC318 On 20/12/2024 Spot Bond					0.00000	98.34687				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>	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.94372				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>	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.96558				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>	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.86890				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>	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.52610				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>	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.29096				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>	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.56318				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>	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.03482				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>	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.01348				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	100.36599				0.00	0	
<b>Total FRC330 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC330</b>										<b>0.00</b>	<b>0</b>	
FRC334 On 05/03/2021 Spot Bond					0.00000	100.80332				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>	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.18517				0.00	0	
<b>Total FRC335 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 FRC335</b>										<b>0.00</b>	<b>0</b>	
FRC335 On 13/09/2021 Spot Bond					0.00000	106.62107				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>	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.34000				0.00	0	
<b>Total FRC337 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC337</b>										<b>0.00</b>	<b>0</b>	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.94821				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>	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.53920				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>	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.71691				0.00	0	
<b>Total FRC340 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC340</b>										<b>0.00</b>	<b>0</b>	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.11771				0.00	0	
<b>Total FRC341 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC341</b>										<b>0.00</b>	<b>0</b>	
FRC341 On 17/08/2021 Spot Bond					0.00000	101.04604				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>	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.78062				0.00	0	
<b>Total FRC343 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC343</b>										<b>0.00</b>	<b>0</b>	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.39310				0.00	0	
<b>Total FRC344 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC344</b>										<b>0.00</b>	<b>0</b>	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.08631				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>	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.01422				0.00	0	
<b>Total FRC346 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC346</b>										<b>0.00</b>	<b>0</b>	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.10874				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRC347 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC347</b>										<b>0.00</b>	<b>0</b>	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.19935				0.00	1,580,000,000	790,000,000
<b>Total FRC348 SPOT</b>										<b>0.00</b>	<b>1,580,000,000</b>	<b>790,000,000</b>
<b>Total For FRC348</b>										<b>0.00</b>	<b>1,580,000,000</b>	<b>790,000,000</b>
FRC348 On 31/07/2023 Spot Bond					0.00000	100.18894				0.00	1,180,000,000	590,000,000
<b>Total FRC349 SPOT</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
<b>Total For FRC349</b>										<b>0.00</b>	<b>1,180,000,000</b>	<b>590,000,000</b>
FRC349 On 31/07/2021 Spot Bond					0.00000	100.17120				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>	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.16581				0.00	0	
<b>Total FRC351 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC351</b>										<b>0.00</b>	<b>0</b>	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.68538				0.00	0	
<b>Total FRC352 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC352</b>										<b>0.00</b>	<b>0</b>	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.19191				0.00	0	
<b>Total FRC353 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC353</b>										<b>0.00</b>	<b>0</b>	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.63166				0.00	0	
<b>Total FRC354 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC354</b>										<b>0.00</b>	<b>0</b>	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.19220				0.00	0	
<b>Total FRC355 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC355</b>										<b>0.00</b>	<b>0</b>	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.18762				0.00	0	
<b>Total FRC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC356</b>										<b>0.00</b>	<b>0</b>	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.08813				0.00	0	
<b>Total FRC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRC357</b>										<b>0.00</b>	<b>0</b>	
FRC357 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
<b>Total FRC358 SPOT</b>										<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</b>
<b>Total For FRC358</b>										<b>10,000,000,000,000.00</b>	<b>5,000,000,000</b>	<b>5,000,000,000</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
FRC66 On 31/01/2022 Spot Bond			2.85500	2.85500	2.85500	167.10531			0.00	0	
<b>Total FRC66 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC66</b>									<b>0.00</b>	<b>0</b>	
FRC69 On 31/01/2022 Spot Bond			2.79500	2.79500	2.79500	167.20108			0.00	0	
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	
FRC71 On 31/01/2022 Spot Bond			2.77500	2.77500	2.77500	167.23302			0.00	0	
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	
FRI33 On 28/02/2033 Spot Bond			4.68500	96.69567	4.68500	96.68330			0.00	0	
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	
FRI38 On 31/01/2038 Spot Bond			4.95000	104.54148	4.95000	104.52738			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	100.67579			0.00	0	300,000,0€
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>300,000,0€</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.09348			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	101.75904			0.00	284,000,000	71,000,0€
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>284,000,000</b>	<b>71,000,0€</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>284,000,000</b>	<b>71,000,0€</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.20202			0.00	0	
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.56177			0.00	0	
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.45340			0.00	300,000,000	300,000,0€
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,0€</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>300,000,000</b>	<b>300,000,0€</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.00907			0.00	0	
<b>Total FRJ26 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 FRJ26</b>										<b>0.00</b>	<b>0</b>	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.34015				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	100.49475				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			4.50800	4.50800	4.50800	91.18795				0.00	0	
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	105.63476				0.00	0	
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.64223				0.00	0	
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.20379				0.00	0	
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 31/01/2038 Spot Bond			5.01000	103.72013	5.01000	103.70594				0.00	0	
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	
FRS10 On 07/12/2033 Spot Bond			5.06000	206.05151	5.06000	206.02322				0.00	0	
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			5.15000	101.83350	5.15000	101.81920				0.00	0	
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	205.41213				0.00	0	
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2025 Spot Bond			3.40000	143.14455	3.40000	143.13123				0.00	0	
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.47064	3.70500	123.45813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	
FRS115 On 31/01/2038 Spot Bond			4.95000	104.54148	4.95000	104.52738				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>	
FRS119 On 07/12/2033 Spot Bond			5.21000	203.01840	5.21000	202.98969				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>	
FRS120 On 07/12/2033 Spot Bond			5.26000	202.01936	5.26000	201.99056				0.00	0	
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	
FRS121 On 31/01/2025 Spot Bond			2.93000	181.69486	2.93000	145.69389				0.00	0	
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	
FRS122 On 07/12/2033 Spot Bond			5.29000	201.42285	5.29000	201.39395				0.00	0	
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	
FRS123 On 31/01/2038 Spot Bond			5.15000	101.83350	5.15000	101.81920				0.00	0	
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	
FRS124 On 31/03/2028 Spot Bond			4.89000	180.90500	4.89000	180.88098				0.00	0	
<b>Total FRS126 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS126</b>										<b>0.00</b>	<b>0</b>	
FRS126 On 31/01/2038 Spot Bond			5.90000	92.40315	5.90000	92.38832				0.00	0	
<b>Total FRS127 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS127</b>										<b>0.00</b>	<b>0</b>	
FRS127 On 31/03/2028 Spot Bond			4.78000	182.15950	4.78000	182.13585				0.00	0	
<b>Total FRS129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS129</b>										<b>0.00</b>	<b>0</b>	
FRS129 On 31/03/2028 Spot Bond			4.84000	181.47399	4.84000	181.45014				0.00	0	
<b>Total FRS131 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS131</b>										<b>0.00</b>	<b>0</b>	
FRS131 On 07/12/2033 Spot Bond			5.80000	191.60230	5.80000	191.57222				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			5.85000	92.99800	5.85000	92.98320				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>	
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	101.81920				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>	
FRS136 On 31/01/2038 Spot Bond			5.13000	102.10048	5.13000	102.08620				0.00	0	
<b>Total FRS136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS136</b>										<b>0.00</b>	<b>0</b>	
FRS137 On 31/03/2028 Spot Bond			4.65000	183.65501	4.65000	183.63182				0.00	0	
<b>Total FRS137 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS137</b>										<b>0.00</b>	<b>0</b>	
FRS138 On 07/12/2033 Spot Bond			5.57000	195.95723	5.57000	195.92766				0.00	0	
<b>Total FRS138 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS138</b>										<b>0.00</b>	<b>0</b>	
FRS142 On 31/03/2028 Spot Bond			4.78000	182.15950	4.78000	182.13585				0.00	0	
<b>Total FRS142 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS142</b>										<b>0.00</b>	<b>0</b>	
FRS143 On 31/03/2028 Spot Bond			4.78000	182.15950	4.78000	182.13585				0.00	0	
<b>Total FRS143 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS143</b>										<b>0.00</b>	<b>0</b>	
FRS144 On 31/03/2028 Spot Bond			5.07000	178.87355	5.07000	178.84893				0.00	0	
<b>Total FRS144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS144</b>										<b>0.00</b>	<b>0</b>	
FRS145 On 31/01/2025 Spot Bond			3.70000	141.53698	3.70000	141.52267				0.00	0	
<b>Total FRS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS145</b>										<b>0.00</b>	<b>0</b>	
FRS146 On 31/01/2022 Spot Bond			1.91500	168.62414	1.91500	168.61528				0.00	0	
<b>Total FRS146 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS146</b>										<b>0.00</b>	<b>0</b>	
FRS147 On 31/03/2028 Spot Bond			5.13000	178.20224	5.13000	178.17741				0.00	0	
<b>Total FRS147 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS147</b>										<b>0.00</b>	<b>0</b>	
FRS149 On 31/03/2028 Spot Bond			5.17000	177.75630	5.17000	177.73137				0.00	0	
<b>Total FRS149 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS149</b>										<b>0.00</b>	<b>0</b>	
FRS150 On 31/03/2028 Spot Bond			5.17000	177.75630	5.17000	177.73137				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>	

Contract Details	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 FRS150</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/01/2025 Spot Bond			3.67000	141.69681	3.67000	141.68258				0.00	0	
<b>Total FRS151 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS151</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			4.64500	183.71281	4.64500	183.68964				0.00	0	
<b>Total FRS152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS152</b>										<b>0.00</b>	<b>0</b>	
FRS15 On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	177.62004				0.00	0	
<b>Total FRS153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS153</b>										<b>0.00</b>	<b>0</b>	
FRS16 On 06/06/2025 Spot Bond					0.00000	15.62736				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>	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.00911				0.00	0	
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.32474				0.00	0	
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.35757				0.00	0	
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	
FRS17 On 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>	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.81780				0.00	420,000,000	105,000,000
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>420,000,000</b>	<b>105,000,000</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>420,000,000</b>	<b>105,000,000</b>
FRS18 On 27/09/2025 Spot Bond					0.00000	100.71875				0.00	0	
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	
FRS18 On 04/10/2021 Spot Bond					0.00000	145.41798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	
FRS183 On 16/11/2023 Spot Bond					0.00000	164.17862				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>	
FRS184 On 23/01/2024 Spot Bond					0.00000	158.84284				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>	
FRS186 On 23/01/2024 Spot Bond					0.00000	158.33186				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>	
FRS187 On 23/01/2024 Spot Bond					0.00000	129.15429				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>	
FRS188 On 19/06/2026 Spot Bond					0.00000	24.57619				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>	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.04981				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>	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.05795				0.00	540,000,000	135,000,000
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>540,000,000</b>	<b>135,000,000</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>540,000,000</b>	<b>135,000,000</b>
FRS199 On 12/08/2025 Spot Bond					0.00000	99.95626				0.00	216,000,000	54,000,000
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>216,000,000</b>	<b>54,000,000</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>216,000,000</b>	<b>54,000,000</b>
FRS200 On 06/08/2025 Spot Bond					0.00000	101.09165				0.00	452,000,000	113,000,000
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>452,000,000</b>	<b>113,000,000</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>452,000,000</b>	<b>113,000,000</b>
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	
FRS202 On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond					0.00000	100.40593				0.00	201,000,000	67,000,000
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>201,000,000</b>	<b>67,000,000</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>201,000,000</b>	<b>67,000,000</b>
FRS209 On 18/11/2024 Spot Bond					0.00000	101.13533				0.00	0	
<b>Total FRS209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS209</b>										<b>0.00</b>	<b>0</b>	
FRS213 On 03/09/2021 Spot Bond					0.00000	123.07501				0.00	0	
<b>Total FRS213 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS213</b>										<b>0.00</b>	<b>0</b>	
FRS214 On 04/03/2021 Spot Bond					0.00000	114.87297				0.00	0	
<b>Total FRS214 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS214</b>										<b>0.00</b>	<b>0</b>	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS217 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS217</b>										<b>0.00</b>	<b>0</b>	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total FRS218 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS218</b>										<b>0.00</b>	<b>0</b>	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
<b>Total FRS219 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS219</b>										<b>0.00</b>	<b>0</b>	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.67168				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>	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
<b>Total FRS221 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS221</b>										<b>0.00</b>	<b>0</b>	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.96712				0.00	0	3,000,000,000
<b>Total FRS222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
<b>Total For FRS222</b>										<b>0.00</b>	<b>0</b>	<b>3,000,000,000</b>
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
<b>Total FRS223 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS223</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
<b>Total FRS224 SPOT</b>										<b>0.00</b>	<b>0</b>	



Contract Details	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 FRS224</b>										<b>0.00</b>	<b>0</b>	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.78062				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	105.35167				0.00	0	
<b>Total FRS226 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS226</b>										<b>0.00</b>	<b>0</b>	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.29004				0.00	0	1,000,000,00
<b>Total FRS227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For FRS227</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
<b>Total FRS228 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS228</b>										<b>0.00</b>	<b>0</b>	
FRS228 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>	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.30107				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>	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
<b>Total FRS231 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS231</b>										<b>0.00</b>	<b>0</b>	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
<b>Total FRS232 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS232</b>										<b>0.00</b>	<b>0</b>	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
<b>Total FRS233 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS233</b>										<b>0.00</b>	<b>0</b>	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS234 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS234</b>										<b>0.00</b>	<b>0</b>	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.59822				0.00	0	
<b>Total FRS235 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS235</b>										<b>0.00</b>	<b>0</b>	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FRS236 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS236</b>										<b>0.00</b>	<b>0</b>	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS237 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS237</b>										<b>0.00</b>	<b>0</b>	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.42445				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>	
FRS239 On 23/10/2025 Spot Bond					0.00000	104.72240				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>	
FRS240 On 31/03/2032 Spot Bond					0.00000	100.77410				0.00	0	
<b>Total FRS240 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS240</b>										<b>0.00</b>	<b>0</b>	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.26946				0.00	0	
<b>Total FRS241 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS241</b>										<b>0.00</b>	<b>0</b>	
FRS242 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS242 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS242</b>										<b>0.00</b>	<b>0</b>	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.53912				0.00	0	
<b>Total FRS243 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS243</b>										<b>0.00</b>	<b>0</b>	
FRS244 On 29/12/2025 Spot Bond					0.00000	99.81258				0.00	0	
<b>Total FRS244 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS244</b>										<b>0.00</b>	<b>0</b>	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.37122				0.00	0	
<b>Total FRS245 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS245</b>										<b>0.00</b>	<b>0</b>	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.52636				0.00	0	
<b>Total FRS246 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS246</b>										<b>0.00</b>	<b>0</b>	
FRS247 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS247 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS247</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS248 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS248</b>										<b>0.00</b>	<b>0</b>	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
<b>Total FRS250 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS250</b>										<b>0.00</b>	<b>0</b>	
FRS36 On 07/12/2023 Spot Bond			2.03500	2.03500	2.03500	314.06924				0.00	0	
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	
FRS37 On 07/12/2023 Spot Bond			1.77500	316.22850	1.77500	316.21315				0.00	0	
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	
FRS43 On 07/12/2023 Spot Bond			1.77500	1.77500	1.77500	316.21315				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			1.15500	169.85670	1.15500	169.85131				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			1.15500	169.85670	1.15500	169.85131				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	100.02461				0.00	0	
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	
FRS64 On 26/01/2042 Spot Bond			4.85000	97.47041	4.85000	97.45751				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			4.58000	68.78829	4.58000	102.72581				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			2.82000	2.82000	2.82000	146.30127				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			3.10000	3.10000	3.10000	144.76091				0.00	0	
<b>Total FRS87 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 FRS87</b>									<b>0.00</b>	<b>0</b>	
FRS90 On 07/12/2023 Spot Bond			2.83500	2.83500	2.83500	307.58405			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			4.83000	4.83000	4.83000	109.10511			0.00	0	
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			5.47000	119.83740	5.47000	119.81964			0.00	0	
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	
FRX25 On 26/07/2025 Spot Bond			5.82000	115.63868	5.82000	115.62036			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			6.63000	116.74813	6.63000	116.72721			0.00	0	1,610,248,40
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,610,248,40</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>1,610,248,40</b>
FRX27 On 07/03/2027 Spot Bond			6.76000	121.22740	6.76000	121.20514			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			7.03000	118.11310	7.03000	118.09056			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			7.90000	111.99703	7.90000	111.97307			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			8.41000	111.74856	8.41000	111.72355			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			8.16000	120.87425	8.16000	120.84769			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			10.43000	81.28918	10.43000	81.26647			0.00	0	
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.52503			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total FS6A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A2</b>										<b>0.00</b>	<b>0</b>	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.82677				0.00	0	
<b>Total FS6A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS6A3</b>										<b>0.00</b>	<b>0</b>	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.04627				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	100.92879				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	100.99084				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	101.02851				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	101.03959				0.00	0	
<b>Total FS7B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For FS7B1</b>										<b>0.00</b>	<b>0</b>	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.28490				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	99.54016				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	100.95282				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	99.10551				0.00	0	
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.91248				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.97725				0.00	0	
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.41944				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			4.07000	107.35509	4.07000	107.34320				0.00	0	
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.58891				0.00	0	
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	
GRT11 On 13/05/2021 Spot Bond					0.00000	99.94864				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	101.24415				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	100.45244				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			5.79000	113.90382	5.79000	113.88597				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	100.85491				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	101.41199				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			8.17000	107.85737	8.17000	107.83364				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	100.31339				0.00	0	
<b>Total GRT22 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 GRT22</b>										<b>0.00</b>	<b>0</b>	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.42382				0.00	0	
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.65585				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	101.21760				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	101.78444				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	99.21867				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	100.78223				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	100.81547				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	97.33290				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	100.95183				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	97.80979				0.00	0	
<b>Total GRT32 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT32</b>										<b>0.00</b>	<b>0</b>	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.35787				0.00	0	1,500,000,00
<b>Total GRT33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For GRT33</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	97.72260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total GRT34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT34</b>										<b>0.00</b>	<b>0</b>	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.68172				0.00	200,000,000	100,000,000
<b>Total GRT36 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For GRT36</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	100.58227				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	100.11621				0.00	0	
<b>Total GRT39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT39</b>										<b>0.00</b>	<b>0</b>	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.67283				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	101.21826				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	101.09943				0.00	0	
<b>Total GRT42 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT42</b>										<b>0.00</b>	<b>0</b>	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.74699				0.00	0	
<b>Total GRT45 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For GRT45</b>										<b>0.00</b>	<b>0</b>	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.70880				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	101.64613				0.00	0	
<b>Total H10T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T1</b>										<b>0.00</b>	<b>0</b>	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.60444				0.00	0	
<b>Total H10T2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T2</b>										<b>0.00</b>	<b>0</b>	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.68271				0.00	0	
<b>Total H10T3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T3</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T4 On 23/02/2023 Spot Bond					0.00000	102.14557				0.00	0	
<b>Total H10T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H10T4</b>										<b>0.00</b>	<b>0</b>	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.53645				0.00	0	
<b>Total H12T1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For H12T1</b>										<b>0.00</b>	<b>0</b>	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.97080				0.00	0	
<b>Total HC5T4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HC5T4</b>										<b>0.00</b>	<b>0</b>	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.00866				0.00	0	
<b>Total HILB07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB07</b>										<b>0.00</b>	<b>0</b>	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.87575				0.00	0	1,200,000,00
<b>Total HILB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
<b>Total For HILB08</b>										<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	98.91957				0.00	0	
<b>Total HILB09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB09</b>										<b>0.00</b>	<b>0</b>	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.37463				0.00	0	
<b>Total HILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB10</b>										<b>0.00</b>	<b>0</b>	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.11349				0.00	0	
<b>Total HILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB11</b>										<b>0.00</b>	<b>0</b>	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.96467				0.00	0	
<b>Total HILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB12</b>										<b>0.00</b>	<b>0</b>	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.92641				0.00	0	
<b>Total HILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HILB13</b>										<b>0.00</b>	<b>0</b>	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.62255				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	100.58437				0.00	0	
<b>Total HPF12 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 HPF12</b>										<b>0.00</b>	<b>0</b>	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.57352				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			2.37500	311.31282	2.37500	311.29262				0.00	0	290,000,00
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>290,000,00</b>
HWAY2 On 07/12/2024 Spot Bond			2.72500	2.72500	2.72500	315.63078				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			9.42000	110.53144	9.42000	110.50379				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			5.01500	76.23150	5.01500	96.50991				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			11.05500	87.75284	11.05500	87.72676				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	9.46118	100.00000	9.44001				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			11.11500	86.97649	11.11500	86.95051				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	9.46027	100.00000	9.43911				0.00	0	
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.52162				0.00	0	25,000,000,00
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>0</b>	<b>25,000,000,00</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	100.32456				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	100.96157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	
I2025 On 31/01/2025 Spot Bond			2.25000	149.50499	2.25000	149.49576			440,141,301,000,000.00	195,618,356,000	358,075,114,200
<b>Total I2025 SPOT</b>									<b>10,141,301,000,000.00</b>	<b>195,618,356,000</b>	<b>358,075,114,200</b>
<b>Total For I2025</b>									<b>10,141,301,000,000.00</b>	<b>195,618,356,000</b>	<b>358,075,114,200</b>
I2029 On 31/03/2029 Spot Bond			3.60000	106.90392	3.60000	106.89343			599,867,806,320,000.00	166,629,946,200	198,439,701,500
<b>Total I2029 SPOT</b>									<b>19,867,806,320,000.00</b>	<b>166,629,946,200</b>	<b>198,439,701,500</b>
<b>Total For I2029</b>									<b>19,867,806,320,000.00</b>	<b>166,629,946,200</b>	<b>198,439,701,500</b>
I2033 On 28/02/2033 Spot Bond			4.18500	101.79195	4.18500	101.78030			367,217,428,500,000.00	87,746,100,000	177,925,420,100
<b>Total I2033 SPOT</b>									<b>17,217,428,500,000.00</b>	<b>87,746,100,000</b>	<b>177,925,420,100</b>
<b>Total For I2033</b>									<b>17,217,428,500,000.00</b>	<b>87,746,100,000</b>	<b>177,925,420,100</b>
I2038 On 31/01/2038 Spot Bond			4.21000	115.33895	4.25000	114.70904			833,554,387,202,000.00	197,993,916,200	311,592,374,200
<b>Total I2038 SPOT</b>									<b>13,554,387,202,000.00</b>	<b>197,993,916,200</b>	<b>311,592,374,200</b>
<b>Total For I2038</b>									<b>13,554,387,202,000.00</b>	<b>197,993,916,200</b>	<b>311,592,374,200</b>
I2046 On 31/03/2046 Spot Bond			4.35000	103.50546	4.35000	103.49322			454,129,093,060,000.00	564,167,607,600	418,540,441,100
<b>Total I2046 SPOT</b>									<b>14,129,093,060,000.00</b>	<b>564,167,607,600</b>	<b>418,540,441,100</b>
<b>Total For I2046</b>									<b>14,129,093,060,000.00</b>	<b>564,167,607,600</b>	<b>418,540,441,100</b>
I2050 On 31/12/2050 Spot Bond			4.27500	106.23238	4.32000	105.32657			780,611,367,490,000.00	650,435,407,600	529,932,903,800
<b>Total I2050 SPOT</b>									<b>30,611,367,490,000.00</b>	<b>650,435,407,600</b>	<b>529,932,903,800</b>
<b>Total For I2050</b>									<b>30,611,367,490,000.00</b>	<b>650,435,407,600</b>	<b>529,932,903,800</b>
IBL101 On 24/05/2022 Spot Bond			5.62500	5.62500	5.62500	106.14207			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	102.15230			0.00	0	
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	
IBL109 On 07/12/2023 Spot Bond			2.49500	310.34101	2.49500	310.31987			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	101.48889			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	100.96908			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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	101.19374				0.00	0	
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.01813				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	99.90886				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	100.54162				0.00	718,000,000	359,000,000
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>718,000,000</b>	<b>359,000,000</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>718,000,000</b>	<b>359,000,000</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	99.92196				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	100.40854				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	101.05782				0.00	0	
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.38752				0.00	0	
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.95827				0.00	0	
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.67633				0.00	0	
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL133</b>										<b>0.00</b>	<b>0</b>	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.30378				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	101.08628				0.00	0	
<b>Total IBL135 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 IBL135</b>									<b>0.00</b>	<b>0</b>	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.01167			0.00	0	
<b>Total IBL136 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL136</b>									<b>0.00</b>	<b>0</b>	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.93614			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	99.86971			0.00	296,000,000	74,000,00
<b>Total IBL138 SPOT</b>									<b>0.00</b>	<b>296,000,000</b>	<b>74,000,00</b>
<b>Total For IBL138</b>									<b>0.00</b>	<b>296,000,000</b>	<b>74,000,00</b>
IBL140 On 14/02/2021 Spot Bond					0.00000	99.92842			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	101.00082			0.00	0	
<b>Total IBL141 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL141</b>									<b>0.00</b>	<b>0</b>	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.99525			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	100.75063			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	100.76028			0.00	696,000,000	174,000,00
<b>Total IBL145 SPOT</b>									<b>0.00</b>	<b>696,000,000</b>	<b>174,000,00</b>
<b>Total For IBL145</b>									<b>0.00</b>	<b>696,000,000</b>	<b>174,000,00</b>
IBL147 On 03/07/2025 Spot Bond					0.00000	100.56523			0.00	0	
<b>Total IBL147 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL147</b>									<b>0.00</b>	<b>0</b>	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.87178			0.00	0	
<b>Total IBL148 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IBL148</b>									<b>0.00</b>	<b>0</b>	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.91334			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	103.43076			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IBL150 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL150</b>										<b>0.00</b>	<b>0</b>	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.98438				0.00	0	
<b>Total IBL154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL154</b>										<b>0.00</b>	<b>0</b>	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.25894				0.00	0	
<b>Total IBL155 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL155</b>										<b>0.00</b>	<b>0</b>	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.23415				0.00	0	
<b>Total IBL156 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL156</b>										<b>0.00</b>	<b>0</b>	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.24183				0.00	0	
<b>Total IBL157 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL157</b>										<b>0.00</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			1.26500	1.26500	1.26500	169.67156				0.00	0	
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	
IBL60 On 17/02/2024 Spot Bond			6.27000	110.61565	6.27000	110.59709				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	100.33579				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			1.55500	169.20629	1.55500	169.19905				0.00	0	
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	
IBL78 On 25/11/2022 Spot Bond			4.70000	111.16450	4.70000	111.15024				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	101.35359				0.00	0	
<b>Total IBL86 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL86</b>										<b>0.00</b>	<b>0</b>	
IBL88 On 20/05/2021 Spot Bond			4.51000	103.88917	4.51000	103.87648				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL88/F On 20/05/2021 Spot Bond			100.00000	82.72285	100.00000	82.54494				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	101.17930				0.00	364,000,000	91,000,000
<b>Total IBL89 SPOT</b>										<b>0.00</b>	<b>364,000,000</b>	<b>91,000,000</b>
<b>Total For IBL89</b>										<b>0.00</b>	<b>364,000,000</b>	<b>91,000,000</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.45228				0.00	0	
<b>Total IBL95 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IBL95</b>										<b>0.00</b>	<b>0</b>	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.78302				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			7.39000	109.05576	7.39000	109.03391				0.00	0	
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	
IDCG08 On 13/05/2030 Spot Bond			9.40000	114.16149	9.40000	114.51512				0.00	0	
<b>Total IDCG08 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCG08</b>										<b>0.00</b>	<b>0</b>	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.92993				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			7.99000	114.83396	7.99000	114.80925				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	100.18585				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>	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.03836				0.00	2,550,000,000	850,000,000
<b>Total IDCG13 SPOT</b>										<b>0.00</b>	<b>2,550,000,000</b>	<b>850,000,000</b>
<b>Total For IDCG13</b>										<b>0.00</b>	<b>2,550,000,000</b>	<b>850,000,000</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.96194				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	98.64786				0.00	0	
<b>Total IDCG15 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 IDCG15</b>										<b>0.00</b>	<b>0</b>	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.29553				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>	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.01371				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>	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.77173				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>	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.15206				0.00	290,000,000	290,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>290,000,000</b>	<b>290,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>290,000,000</b>	<b>290,000,000</b>
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.72391				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>	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.07286				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>	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.27531				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>	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.81811				0.00	0	
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	
IFC01 On 10/12/2024 Spot Bond			6.87000	107.60663	6.87000	107.58667				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			5.36500	103.42477	5.36500	103.40972				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	60.01181				0.00	0	
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	
ING362 On 24/02/2021 Spot Bond					0.00000	101.06491				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.83053				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	101.50138				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	95.33906				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	100.78669				0.00	0	
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	
INLV03 On 11/02/2021 Spot Bond					0.00000	99.96545				0.00	0	
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	
INLV04 On 11/02/2021 Spot Bond			6.81000	99.98134	6.81000	99.96270				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	104.32424				0.00	0	
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.42112				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>	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.82377				0.00	0	
<b>Total IPF16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IPF16</b>										<b>0.00</b>	<b>0</b>	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.72520				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	100.73854				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF21 On 17/03/2022 Spot Bond					0.00000	100.38634			0.00	0	
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.84935			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	100.05460			0.00	88,000,000	22,000,000
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>88,000,000</b>	<b>22,000,000</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>88,000,000</b>	<b>22,000,000</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	100.37079			0.00	0	
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00003			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	99.99984			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	100.62606			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	98.92759			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	100.54876			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	100.84167			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>	
IPFC33 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	51,500,000,000	20,000,000,000
<b>Total IPFC33 SPOT</b>									<b>50,000,000,000,000.00</b>	<b>51,500,000,000</b>	<b>20,000,000,000</b>
<b>Total For IPFC33</b>									<b>50,000,000,000,000.00</b>	<b>51,500,000,000</b>	<b>20,000,000,000</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	100.07548	2.75000	100.06793			0.00	0	
<b>Total IV017/R212 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 IV017/R212</b>										<b>0.00</b>	<b>0</b>	
IV019 On 31/03/2028 Spot Bond			5.54000	173.69182	5.54000	173.66570				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	99.96276				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			6.81000	99.98135	6.81000	99.96270				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	104.14579				0.00	520,000,000	360,000,00
<b>Total IV035 SPOT</b>										<b>0.00</b>	<b>520,000,000</b>	<b>360,000,00</b>
<b>Total For IV035</b>										<b>0.00</b>	<b>520,000,000</b>	<b>360,000,00</b>
IV036 On 22/07/2021 Spot Bond					0.00000	101.43612				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	101.04330				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			3.65500	3.65500	3.65500	165.83637				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	102.42505				0.00	0	
<b>Total IV040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV040</b>										<b>0.00</b>	<b>0</b>	
IV041 On 29/09/2021 Spot Bond			7.63000	107.02964	7.63000	107.00750				0.00	0	1,175,000,00
<b>Total IV041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,175,000,00</b>
<b>Total For IV041</b>										<b>0.00</b>	<b>0</b>	<b>1,175,000,00</b>
IV042 On 18/11/2021 Spot Bond					0.00000	101.65422				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			7.64500	7.64500	7.64500	106.33874				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	100.17171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			2.15500	168.23773	2.15500	168.22779				0.00	0	
<b>Total IV045 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV045</b>										<b>0.00</b>	<b>0</b>	
IV046 On 21/06/2022 Spot Bond					0.00000	102.89403				0.00	2,800,000,000	1,400,000,000
<b>Total IV046 SPOT</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
<b>Total For IV046</b>										<b>0.00</b>	<b>2,800,000,000</b>	<b>1,400,000,000</b>
IV050 On 26/06/2024 Spot Bond					0.00000	102.52513				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			5.44000	174.77968	5.44000	174.75390				0.00	0	
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.62121				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			10.81000	99.82634	10.81000	99.79815				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			6.12500	105.61776	6.12500	105.60025				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	100.69330				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	100.71042				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	100.69901				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	101.56423				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC110 On 19/05/2021 Spot Bond			5.77500	103.28354	5.77500	103.26745				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	100.91921				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	99.88154				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	100.35821				0.00	0	
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.57530				0.00	0	
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC136</b>										<b>0.00</b>	<b>0</b>	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.13609				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	99.51724				0.00	0	
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.98205				0.00	0	
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.52910				0.00	0	
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.58010				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	100.71254				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	101.36897				0.00	0	
<b>Total IVC148 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 IVC148</b>										<b>0.00</b>	<b>0</b>	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.32032				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	101.13560				0.00	0	
<b>Total IVC152 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC152</b>										<b>0.00</b>	<b>0</b>	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVC153 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC153</b>										<b>0.00</b>	<b>0</b>	
IVC154 On 05/02/2021 Spot Bond					0.00000	0.00000				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	100.25598				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	100.59668				0.00	0	
<b>Total IVC159 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC159</b>										<b>0.00</b>	<b>0</b>	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.83855				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	100.80855				0.00	0	
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC165</b>										<b>0.00</b>	<b>0</b>	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.63551				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	102.13973				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>	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.37535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total IVC173 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC173</b>										<b>0.00</b>	<b>0</b>	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.94749				0.00	0	
<b>Total IVC176 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC176</b>										<b>0.00</b>	<b>0</b>	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.59621				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	100.47648				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	99.42321				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	99.42321				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	99.97441				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	99.95834				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	100.89849				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	100.75482				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	100.59211				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	101.02329	7.40000	101.00313				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC187 On 27/11/2021 Spot Bond					0.00000	101.04385				0.00	0	
<b>Total IVC187 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC187</b>										<b>0.00</b>	<b>0</b>	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.13806				0.00	0	
<b>Total IVC188 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC188</b>										<b>0.00</b>	<b>0</b>	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.88213				0.00	0	
<b>Total IVC189 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC189</b>										<b>0.00</b>	<b>0</b>	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.83109				0.00	0	
<b>Total IVC190 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVC190</b>										<b>0.00</b>	<b>0</b>	
IVZ026 On 09/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.94592				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			3.95000	3.95000	3.95000	99.92430				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			3.95000	3.95000	3.95000	99.87031				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>	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				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>	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.79481				0.00	0	
<b>Total IVZ030 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ030</b>										<b>0.00</b>	<b>0</b>	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
<b>Total IVZ031 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ031</b>										<b>0.00</b>	<b>0</b>	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
<b>Total IVZ032 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ032</b>										<b>0.00</b>	<b>0</b>	
IVZ033 On 11/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.61315				0.00	0	
<b>Total IVZ033 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 IVZ033</b>										<b>0.00</b>	<b>0</b>	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613				0.00	0	
<b>Total IVZ034 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ034</b>										<b>0.00</b>	<b>0</b>	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
<b>Total IVZ035 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ035</b>										<b>0.00</b>	<b>0</b>	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				0.00	0	
<b>Total IVZ036 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ036</b>										<b>0.00</b>	<b>0</b>	
IVZ037 On 08/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.29730				0.00	0	
<b>Total IVZ037 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ037</b>										<b>0.00</b>	<b>0</b>	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.14249				0.00	0	
<b>Total IVZ038 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ038</b>										<b>0.00</b>	<b>0</b>	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.06526				0.00	0	
<b>Total IVZ039 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ039</b>										<b>0.00</b>	<b>0</b>	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
<b>Total IVZ040 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ040</b>										<b>0.00</b>	<b>0</b>	
IVZ041 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total IVZ041 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For IVZ041</b>										<b>0.00</b>	<b>0</b>	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For JIBAR</b>										<b>0.00</b>	<b>0</b>	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.95080				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	100.55578				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			6.36000	105.61708	6.36000	105.59890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	99.30086				0.00	64,000,000	16,000,000
<b>Total KAP012 SPOT</b>										<b>0.00</b>	<b>64,000,000</b>	<b>16,000,000</b>
<b>Total For KAP012</b>										<b>0.00</b>	<b>64,000,000</b>	<b>16,000,000</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	98.94478				0.00	0	
<b>Total KAP013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP013</b>										<b>0.00</b>	<b>0</b>	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.30741				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	96.55005				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	99.80773				0.00	0	
<b>Total KAP016 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP016</b>										<b>0.00</b>	<b>0</b>	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.33589				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	100.23484				0.00	0	
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	
KW01 On 31/10/2027 Spot Bond			7.96000	132.17380	7.96000	132.14531				0.00	0	
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.72393				0.00	0	
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	
LBK18 On 22/03/2022 Spot Bond					0.00000	94.60636				0.00	0	
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	
LBK20 On 08/06/2022 Spot Bond			6.59000	106.28155	6.59000	106.26263				0.00	0	
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK23 On 05/09/2022 Spot Bond					0.00000	95.09532				0.00	0	
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	
LBK24 On 10/10/2024 Spot Bond			8.61000	108.63583	8.61000	108.61068				0.00	0	
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.72645				0.00	0	
<b>Total LBK26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK26</b>										<b>0.00</b>	<b>0</b>	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.19221				0.00	0	
<b>Total LBK27 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK27</b>										<b>0.00</b>	<b>0</b>	
LBK28 On 15/05/2028 Spot Bond			11.49000	98.02935	11.49000	97.99911				0.00	0	
<b>Total LBK28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK28</b>										<b>0.00</b>	<b>0</b>	
LBK29 On 07/06/2023 Spot Bond			9.66000	101.82056	9.66000	101.79417				0.00	0	
<b>Total LBK29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK29</b>										<b>0.00</b>	<b>0</b>	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.26935				0.00	0	
<b>Total LBK30 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK30</b>										<b>0.00</b>	<b>0</b>	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.67813				0.00	0	
<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	100.01441				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	100.51584				0.00	0	
<b>Total LBK33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LBK33</b>										<b>0.00</b>	<b>0</b>	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.86280				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	94.40796				0.00	0	
<b>Total LBK37 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 LBK37</b>										<b>0.00</b>	<b>0</b>	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.17057				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	101.98265				0.00	0	
<b>Total LGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL05</b>										<b>0.00</b>	<b>0</b>	
LGL06 On 04/10/2022 Spot Bond			6.16000	109.83049	6.16000	109.81219				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	101.81790				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	102.13361				0.00	0	100,000,00
<b>Total LGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
<b>Total For LGL08</b>										<b>0.00</b>	<b>0</b>	<b>100,000,00</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.32255				0.00	200,000,000	100,000,00
<b>Total LGL09 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
<b>Total For LGL09</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,00</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	99.77221				0.00	0	
<b>Total LGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LGL10</b>										<b>0.00</b>	<b>0</b>	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.02926				0.00	0	690,000,00
<b>Total LGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
<b>Total For LGL11</b>										<b>0.00</b>	<b>0</b>	<b>690,000,00</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	99.87181				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	99.84953				0.00	200,000,000	400,000,00
<b>Total LHL28 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,00</b>
<b>Total For LHL28</b>										<b>0.00</b>	<b>200,000,000</b>	<b>400,000,00</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	100.16755				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	101.50517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.54677				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	100.55602				0.00	0	
<b>Total LRFA3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFA3</b>										<b>0.00</b>	<b>0</b>	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.10606				0.00	0	
<b>Total LRFB3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For LRFB3</b>										<b>0.00</b>	<b>0</b>	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.13929				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 03/03/2021 Spot Bond					0.00000	99.68290				0.00	0	
<b>Total MAQ194 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MAQ194</b>										<b>0.00</b>	<b>0</b>	
MBF05 On 21/05/2021 Spot Bond					0.00000	101.10229				0.00	0	36,100,000.00
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>36,100,000.00</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>36,100,000.00</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.20371				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	101.04252				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	100.66632				0.00	0	
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.83151				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>	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.91298				0.00	0	
<b>Total MBF067 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF067</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 <sup>1</sup> On 17/11/2023 Spot Bond					0.00000	99.90541				0.00	0	
<b>Total MBF068 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBF068</b>										<b>0.00</b>	<b>0</b>	
MBP03 <sup>3</sup> On 02/11/2022 Spot Bond					0.00000	100.92198				0.00	0	13,000,000,00
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>13,000,000,00</b>
MBP03 <sup>3</sup> On 23/02/2021 Spot Bond					0.00000	100.97121				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 <sup>1</sup> On 23/02/2023 Spot Bond					0.00000	100.98979				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 <sup>1</sup> On 13/04/2021 Spot Bond					0.00000	100.36288				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 <sup>1</sup> On 26/04/2021 Spot Bond					0.00000	100.30578				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 <sup>1</sup> On 27/07/2023 Spot Bond					0.00000	100.17415				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 <sup>1</sup> On 27/09/2021 Spot Bond					0.00000	100.56107				0.00	0	
<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 <sup>1</sup> On 27/09/2023 Spot Bond					0.00000	100.69534				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 <sup>1</sup> On 26/02/2022 Spot Bond					0.00000	101.26407				0.00	690,000,000	345,000,00
<b>Total MBP046 SPOT</b>										<b>0.00</b>	<b>690,000,000</b>	<b>345,000,00</b>
<b>Total For MBP046</b>										<b>0.00</b>	<b>690,000,000</b>	<b>345,000,00</b>
MBP04 <sup>1</sup> On 26/02/2024 Spot Bond					0.00000	100.93376				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 <sup>1</sup> On 27/03/2022 Spot Bond					0.00000	100.56109				0.00	0	
<b>Total MBP048 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 MBP048</b>										<b>0.00</b>	<b>0</b>	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.57280				0.00	0	
<b>Total MBP049 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP049</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.39805				0.00	0	
<b>Total MBP050 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MBP050</b>										<b>0.00</b>	<b>0</b>	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.85608				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			4.93500	104.53781	4.93500	104.52374				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			6.90000	6.90000	6.90000	116.71099				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			5.41000	107.72063	5.41000	107.70501				0.00	0	1,050,000,00
<b>Total MMIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
<b>Total For MMIG05</b>										<b>0.00</b>	<b>0</b>	<b>1,050,000,00</b>
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.40782				0.00	0	
<b>Total MMIG06 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG06</b>										<b>0.00</b>	<b>0</b>	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.30516				0.00	0	
<b>Total MMIG07 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MMIG07</b>										<b>0.00</b>	<b>0</b>	
MML01 On 10/12/2026 Spot Bond					0.00000	99.95045				0.00	0	
<b>Total MML01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MML01</b>										<b>0.00</b>	<b>0</b>	
MML02 On 10/12/2026 Spot Bond			7.52000	109.79456	7.52000	109.77230				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	100.42669				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	100.29381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total MTN09 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN09</b>										<b>0.00</b>	<b>0</b>	
MTN10 On 11/10/2024 Spot Bond					0.00000	99.41950				0.00	0	675,000,00
<b>Total MTN10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>675,000,00</b>
<b>Total For MTN10</b>										<b>0.00</b>	<b>0</b>	<b>675,000,00</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	100.81410				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	101.42935				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	98.86916				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	99.98689				0.00	0	
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.98632				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	100.30940				0.00	0	
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.34359				0.00	0	
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN17</b>										<b>0.00</b>	<b>0</b>	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.50734				0.00	0	
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.92093				0.00	0	
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.73221				0.00	0	
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	102.16059				0.00	0	
<b>Total MTN21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN21</b>										<b>0.00</b>	<b>0</b>	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.18507				0.00	0	
<b>Total MTN22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN22</b>										<b>0.00</b>	<b>0</b>	
MTN23 On 29/01/2026 Spot Bond			7.47000	103.53899	7.47000	103.51802				0.00	0	
<b>Total MTN23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN23</b>										<b>0.00</b>	<b>0</b>	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.19988				0.00	0	
<b>Total MTN24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTN24</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 11/05/2021 Spot Bond					0.00000	99.97099				0.00	0	
<b>Total MTNC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC22</b>										<b>0.00</b>	<b>0</b>	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total MTNC23 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MTNC23</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/02/2021 Spot Bond					0.00000	101.13963				0.00	0	
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2021 Spot Bond					0.00000	101.11834				0.00	0	
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	
MWAR( On 22/11/2022 Spot Bond					0.00000	101.11834				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	101.20367				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	101.54823				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 20/03/2026 Spot Bond					0.00000	101.33928				0.00	0	
<b>Total N6D26 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 N6D26</b>										<b>0.00</b>	<b>0</b>	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.79418				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	101.02526				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	101.42630				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	100.68943				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	100.88948				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	101.05936				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	101.21545				0.00	0	
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	
NAM01 On 19/11/2022 Spot Bond			5.63000	106.25374	5.63000	106.23745				0.00	0	
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	
NAM03 On 01/08/2023 Spot Bond			6.21000	108.95510	6.21000	108.93669				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			8.40000	109.36691	8.40000	109.34206				0.00	0	
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.28669				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	100.29762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.15357				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	100.27967				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	100.20342				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>	
NBK12 On 19/03/2021 Spot Bond			5.51000	104.10850	5.51000	104.09287				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	103.70393	9.38000	103.67754				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			5.77500	114.94672	5.77500	114.92866				0.00	0	
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	
NBK14 On 25/06/2021 Spot Bond			4.66000	102.87194	4.66000	102.85902				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			5.07500	103.56413	5.07500	103.55003				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			5.52000	113.86526	5.52000	113.84841				0.00	0	
<b>Total NBK16A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK16A</b>										<b>0.00</b>	<b>0</b>	
NBK17 On 22/04/2026 Spot Bond			6.29000	119.02386	6.29000	119.00361				0.00	0	1,220,000,00
<b>Total NBK17A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
<b>Total For NBK17A</b>										<b>0.00</b>	<b>0</b>	<b>1,220,000,00</b>
NBK19 On 01/06/2022 Spot Bond			5.60500	106.87464	5.60500	106.85841				0.00	0	
<b>Total NBK19A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK19A</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20/On 01/06/2026 Spot Bond			6.28000	120.17050	6.28000	120.15009				0.00	0	
<b>Total NBK20A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20A</b>										<b>0.00</b>	<b>0</b>	
NBK20I/On 25/06/2021 Spot Bond					0.00000	100.70859				0.00	0	
<b>Total NBK20B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK20B</b>										<b>0.00</b>	<b>0</b>	
NBK21/On 21/07/2027 Spot Bond			7.32000	117.34562	7.32000	117.32231				0.00	0	
<b>Total NBK21A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK21A</b>										<b>0.00</b>	<b>0</b>	
NBK22/On 19/11/2022 Spot Bond			4.70000	111.31691	4.70000	111.30263				0.00	0	
<b>Total NBK22A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK22A</b>										<b>0.00</b>	<b>0</b>	
NBK23/On 19/11/2025 Spot Bond			6.00500	121.59653	6.00500	121.57667				0.00	0	
<b>Total NBK23A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK23A</b>										<b>0.00</b>	<b>0</b>	
NBK24/On 19/11/2027 Spot Bond			7.04500	123.14792	7.04500	123.12436				0.00	0	1,000,000,00
<b>Total NBK24A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For NBK24A</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
NBK24I/On 11/02/2022 Spot Bond					0.00000	99.97329				0.00	0	
<b>Total NBK24B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK24B</b>										<b>0.00</b>	<b>0</b>	
NBK25/On 17/02/2023 Spot Bond			5.17000	5.17000	5.17000	115.50726				0.00	0	
<b>Total NBK25A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25A</b>										<b>0.00</b>	<b>0</b>	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.00876				0.00	0	
<b>Total NBK25B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK25B</b>										<b>0.00</b>	<b>0</b>	
NBK26/On 10/05/2023 Spot Bond			100.00000	27.57862	100.00000	27.51690				0.00	0	
<b>Total NBK26A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK26A</b>										<b>0.00</b>	<b>0</b>	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.29508				0.00	415,000,000	415,000,00
<b>Total NBK26B SPOT</b>										<b>0.00</b>	<b>415,000,000</b>	<b>415,000,00</b>
<b>Total For NBK26B</b>										<b>0.00</b>	<b>415,000,000</b>	<b>415,000,00</b>
NBK27/On 10/05/2026 Spot Bond			7.23000	119.67342	7.23000	119.64994				0.00	0	
<b>Total NBK27A SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For NBK27A</b>										<b>0.00</b>	<b>0</b>	
NBK28 On 02/08/2023 Spot Bond			5.10500	111.50084	5.10500	111.48531				0.00	0	
<b>Total NBK28A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK28A</b>										<b>0.00</b>	<b>0</b>	
NBK29 On 31/07/2026 Spot Bond			6.39000	119.01703	6.39000	118.99635				0.00	0	
<b>Total NBK29A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK29A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 20/02/2024 Spot Bond			5.73500	115.13781	5.73500	115.12012				0.00	0	
<b>Total NBK30A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK30A</b>										<b>0.00</b>	<b>0</b>	
NBK30 On 18/02/2021 Spot Bond					0.00000	101.20169				0.00	148,000,000	37,000,00
<b>Total NBK30B SPOT</b>										<b>0.00</b>	<b>148,000,000</b>	<b>37,000,00</b>
<b>Total For NBK30B</b>										<b>0.00</b>	<b>148,000,000</b>	<b>37,000,00</b>
NBK31 On 09/11/2023 Spot Bond			5.12000	113.25268	5.12000	113.23687				0.00	0	
<b>Total NBK31A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK31A</b>										<b>0.00</b>	<b>0</b>	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.94837				0.00	0	1,270,000,00
<b>Total NBK31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,270,000,00</b>
<b>Total For NBK31B</b>										<b>0.00</b>	<b>0</b>	<b>1,270,000,00</b>
NBK34 On 10/05/2021 Spot Bond					0.00000	100.10787				0.00	544,000,000	136,000,00
<b>Total NBK34B SPOT</b>										<b>0.00</b>	<b>544,000,000</b>	<b>136,000,00</b>
<b>Total For NBK34B</b>										<b>0.00</b>	<b>544,000,000</b>	<b>136,000,00</b>
NBK35 On 10/05/2023 Spot Bond					0.00000	102.09748				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>	
NBK36 On 10/05/2026 Spot Bond					0.00000	101.53795				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>	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.60804				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			9.19500	9.19500	9.19500	72.12306				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>	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.43508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.48466				0.00	285,000,000	95,000,00
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>285,000,000</b>	<b>95,000,00</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>285,000,000</b>	<b>95,000,00</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	103.03817				0.00	400,000,000	200,000,00
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>400,000,000</b>	<b>200,000,00</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.07240				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	102.14597				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	102.21862				0.00	0	
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.73852				0.00	0	
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.09140				0.00	0	
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.51016				0.00	0	
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.24651				0.00	0	
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.42268				0.00	0	
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.55969				0.00	0	
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	100.75780				0.00	0	
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.06921				0.00	0	
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.54408				0.00	0	
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.10737				0.00	0	
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.20290				0.00	0	
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.45822				0.00	0	
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.32371				0.00	0	
<b>Total NBKB59 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB59</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.43250				0.00	0	
<b>Total NBKB60 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NBKB60</b>										<b>0.00</b>	<b>0</b>	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.94247				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	100.78069				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			8.36500	110.35636	8.36500	110.33139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	100.77389				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			8.40000	109.73559	8.40000	109.71065				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	100.78069				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	100.79148				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	100.80509				0.00	0	
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.75096				0.00	0	
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.93031				0.00	80,000,000	40,000,000
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
NET53 On 17/04/2021 Spot Bond					0.00000	100.31570				0.00	140,000,000	70,000,000
<b>Total NET53 SPOT</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For NET53</b>										<b>0.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	102.87691				0.00	1,600,000,000	800,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>1,600,000,000</b>	<b>800,000,000</b>
NGL01 On 01/07/2025 Spot Bond					0.00000	101.27207				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	103.97844				0.00	320,000,000	310,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>310,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>320,000,000</b>	<b>310,000,000</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
NGL03 On 26/05/2022 Spot Bond					0.00000	101.65004				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	102.69416				0.00	10,000,000	442,000,00
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>10,000,000</b>	<b>442,000,00</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>10,000,000</b>	<b>442,000,00</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	100.94390				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	101.27081				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	100.19711				0.00	93,000,000	31,000,00
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>93,000,000</b>	<b>31,000,00</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>93,000,000</b>	<b>31,000,00</b>
NGL08 On 02/07/2025 Spot Bond					0.00000	105.45683				0.00	280,000,000	70,000,00
<b>Total NGL08 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,00</b>
<b>Total For NGL08</b>										<b>0.00</b>	<b>280,000,000</b>	<b>70,000,00</b>
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.01922				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	103.16943				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	103.37039				0.00	546,000,000	4,646,000,00
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>546,000,000</b>	<b>4,646,000,00</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>546,000,000</b>	<b>4,646,000,00</b>
NGT10 On 15/01/2025 Spot Bond					0.00000	103.41934				0.00	0	2,500,000,00
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NGT10 On 22/05/2025 Spot Bond					0.00000	101.61955				0.00	700,000,000	500,000,00
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>700,000,000</b>	<b>500,000,00</b>
<b>Total For NGT105</b>										<b>0.00</b>	<b>700,000,000</b>	<b>500,000,00</b>
NGT10 On 05/08/2025 Spot Bond					0.00000	100.08978				0.00	0	
<b>Total NGT106 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 NGT106</b>										<b>0.00</b>	<b>0</b>	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.78858				0.00	0	
<b>Total NGT107 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NGT107</b>										<b>0.00</b>	<b>0</b>	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.27405	13.50000	103.23711				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	100.28784				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	100.45105				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	100.28575				0.00	0	
<b>Total NHM009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM009</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.49244				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	101.15223				0.00	0	
<b>Total NHM012 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM012</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.30949				0.00	0	
<b>Total NHM014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM014</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.08222				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	99.95876				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	101.17930				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	101.47437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NHM018 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM018</b>										<b>0.00</b>	<b>0</b>	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.52584				0.00	0	
<b>Total NHM019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM019</b>										<b>0.00</b>	<b>0</b>	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.47187				0.00	0	
<b>Total NHM020 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NHM020</b>										<b>0.00</b>	<b>0</b>	
NI202 On 07/12/2033 Spot Bond			5.26000	5.26000	5.26000	201.99056				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			4.15000	4.15000	4.15000	189.51853				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			3.00500	3.00500	3.00500	145.28143				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			3.90000	3.90000	3.90000	104.56583				0.00	0	
<b>Total NI29 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI29</b>										<b>0.00</b>	<b>0</b>	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
<b>Total NI33 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NI33</b>										<b>0.00</b>	<b>0</b>	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	103.84230				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			3.11000	3.11000	3.11000	144.70624				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			3.50000	3.50000	3.50000	142.59270				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.79500	3.79500	3.79500	193.82963				0.00	0	
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	
NILB15 On 31/03/2028 Spot Bond			3.94000	192.07591	3.94000	192.05531				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			5.11500	102.30126	5.11500	102.28699				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	100.62829				0.00	0	2,500,000,00
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,00</b>
NN014 On 10/09/2024 Spot Bond					0.00000	102.92690				0.00	0	
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	
NN016 On 20/03/2024 Spot Bond					0.00000	100.89999				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	97.17319				0.00	0	
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	
NN02 On 24/07/2023 Spot Bond					0.00000	131.60800				0.00	0	
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	
NN022 On 31/10/2025 Spot Bond					0.00000	101.87418				0.00	204,000,000	68,000,00
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>204,000,000</b>	<b>68,000,00</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>204,000,000</b>	<b>68,000,00</b>
NN023 On 07/11/2025 Spot Bond					0.00000	103.28176				0.00	456,000,000	114,000,00
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>456,000,000</b>	<b>114,000,00</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>456,000,000</b>	<b>114,000,00</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	101.11995				0.00	0	
<b>Total NN03 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 NN03</b>									<b>0.00</b>	<b>0</b>	
NN034 On 06/02/2026 Spot Bond					0.00000	102.32250			0.00	364,000,000	91,000,00
<b>Total NN034 SPOT</b>									<b>0.00</b>	<b>364,000,000</b>	<b>91,000,00</b>
<b>Total For NN034</b>									<b>0.00</b>	<b>364,000,000</b>	<b>91,000,00</b>
NN036 On 28/02/2023 Spot Bond					0.00000	101.51746			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	118.73326			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	102.11932			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	101.13962			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	102.09587			0.00	580,000,000	145,000,00
<b>Total NN040 SPOT</b>									<b>0.00</b>	<b>580,000,000</b>	<b>145,000,00</b>
<b>Total For NN040</b>									<b>0.00</b>	<b>580,000,000</b>	<b>145,000,00</b>
NN043 On 03/03/2023 Spot Bond					0.00000	131.36035			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	99.89676			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	131.16971			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	131.38337			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	100.86039			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	122.83966			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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	101.35279				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	104.17213				0.00	0	
<b>Total NN056 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NN056</b>										<b>0.00</b>	<b>0</b>	
NN057 On 26/08/2025 Spot Bond					0.00000	103.28987				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	100.42920				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	100.90705				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 12/06/2025 Spot Bond					0.00000	100.99992				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	107.07000				0.00	0	
<b>Total NNF013 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF013</b>										<b>0.00</b>	<b>0</b>	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.19000				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	108.82000				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	107.61000				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	106.91347				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF018 On 20/04/2021 Spot Bond					0.00000	100.03452				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>	
NNF019 On 20/04/2021 Spot Bond					0.00000	100.03343				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>	
NNF020 On 01/08/2022 Spot Bond					0.00000	98.99485				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>	
NNF021 On 22/04/2021 Spot Bond					0.00000	99.99983				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>	
NNF022 On 18/11/2021 Spot Bond					0.00000	99.88735				0.00	0	
<b>Total NNF022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF022</b>										<b>0.00</b>	<b>0</b>	
NNF023 On 14/07/2021 Spot Bond					0.00000	100.33682				0.00	0	
<b>Total NNF023 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF023</b>										<b>0.00</b>	<b>0</b>	
NNF024 On 10/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
<b>Total NNF024 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
<b>Total For NNF024</b>									<b>10,000,000,000,000.00</b>	<b>20,000,000,000</b>	<b>20,000,000,000</b>	
NNF03 On 01/08/2022 Spot Bond					0.00000	98.99485				0.00	0	
<b>Total NNF03 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NNF03</b>										<b>0.00</b>	<b>0</b>	
NNF04 On 05/08/2024 Spot Bond					0.00000	126.40616				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	107.70221				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>	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	100.75788				0.00	0	
<b>Total NQ1A10 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 NQ1A10</b>										<b>0.00</b>	<b>0</b>	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.49654				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	101.10557				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	101.10777				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	101.03298				0.00	0	
<b>Total NQ1A28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1A28</b>										<b>0.00</b>	<b>0</b>	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.82180				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	111.98309				0.00	0	
<b>Total NQ1B17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B17</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.19312				0.00	0	
<b>Total NQ1B20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B20</b>										<b>0.00</b>	<b>0</b>	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.13971				0.00	0	
<b>Total NQ1B21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.91768				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	114.16733				0.00	0	
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.94963				0.00	0	
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	
NRA02 On 31/10/2022 Spot Bond			6.28000	113.01041	6.28000	112.99111				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	
NRA022 On 31/05/2023 Spot Bond			2.62500	196.83503	2.62500	196.82092				210,000,000,000.00	80,000,000	40,000,000
<b>Total NRA023 SPOT</b>										<b>210,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
<b>Total For NRA023</b>										<b>210,000,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>
NRA023 On 30/11/2028 Spot Bond			8.64000	122.57831	8.64000	122.54983				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>	
NRA028 On 30/11/2028 Spot Bond			100.00000	14.53815	100.00000	14.50580				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	101.14106				0.00	116,000,000	29,000,000
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>116,000,000</b>	<b>29,000,000</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>116,000,000</b>	<b>29,000,000</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	99.93167				0.00	0	
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.94468				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	100.65997				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	101.14456				0.00	0	
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.24679				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	100.78111				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	100.79193				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC29 On 19/03/2022 Spot Bond					0.00000	100.67064				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	100.90874				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	100.79736				0.00	0	20,300,000,00
<b>Total NTC32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,300,000,00</b>
<b>Total For NTC32</b>										<b>0.00</b>	<b>0</b>	<b>20,300,000,00</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.75601				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			5.46000	109.22495	5.46000	109.20870				0.00	0	1,500,000,00
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,00</b>
OML07 On 19/03/2025 Spot Bond			6.58000	119.85124	6.58000	119.82981				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			5.66000	112.32967	5.66000	112.31235				0.00	0	1,000,000,00
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,00</b>
OML10 On 14/09/2025 Spot Bond			6.90500	121.88654	6.90500	121.86369		1,657,200,000,000.00		240,000,000	1,070,000,00	
<b>Total OML10 SPOT</b>								<b>1,657,200,000,000.00</b>		<b>240,000,000</b>	<b>1,070,000,00</b>	
<b>Total For OML10</b>								<b>1,657,200,000,000.00</b>		<b>240,000,000</b>	<b>1,070,000,00</b>	
OML11 On 11/06/2024 Spot Bond					0.00000	99.43355				0.00	0	
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	
OML12 On 12/11/2025 Spot Bond					0.00000	100.07952				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	100.86551				0.00	0	
<b>Total PEP01 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 PEP01</b>										<b>0.00</b>	<b>0</b>	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.89043				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>	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.03988				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	100.46834				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	100.01359				0.00	0	
<b>Total PMM54 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PMM54</b>										<b>0.00</b>	<b>0</b>	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.00106				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	101.13926				0.00	0	
<b>Total PRE2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2A3</b>										<b>0.00</b>	<b>0</b>	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.29432				0.00	0	
<b>Total PRE2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2B1</b>										<b>0.00</b>	<b>0</b>	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.31646				0.00	0	
<b>Total PRE2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For PRE2C1</b>										<b>0.00</b>	<b>0</b>	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.33861				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			6.61500	120.07539	6.62000	120.02724			455,367,846,641,000.00	2,034,069,213,400	1,484,552,436,000	
<b>Total R186 SPOT</b>									<b>5,367,846,641,000.00</b>	<b>034,069,213,400</b>	<b>484,552,436,000</b>	
<b>Total For R186</b>									<b>5,367,846,641,000.00</b>	<b>034,069,213,400</b>	<b>484,552,436,000</b>	
R197 On 07/12/2023 Spot Bond			1.43500	319.05657	1.42500	319.12776			23,059,610,812,000.00	16,069,415,200	180,861,828,100	
<b>Total R197 SPOT</b>									<b>23,059,610,812,000.00</b>	<b>16,069,415,200</b>	<b>180,861,828,100</b>	
<b>Total For R197</b>									<b>23,059,610,812,000.00</b>	<b>16,069,415,200</b>	<b>180,861,828,100</b>	
R202 On 07/12/2033 Spot Bond			4.19500	224.65112	4.26000	223.15920			463,301,440,597,000.00	110,441,344,600	332,834,880,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
<b>Total R202 SPOT</b>									<b>13,301,440,597,000.00</b>	<b>110,441,344,600</b>	<b>332,834,880,80</b>
<b>Total For R202</b>									<b>13,301,440,597,000.00</b>	<b>110,441,344,600</b>	<b>332,834,880,80</b>
R2023 On 28/02/2023 Spot Bond			4.62500	109.53043	4.61000	109.54679			406,342,217,087,500.00	520,290,209,100	651,377,611,10
<b>Total R2023 SPOT</b>									<b>16,342,217,087,500.00</b>	<b>520,290,209,100</b>	<b>651,377,611,10</b>
<b>Total For R2023</b>									<b>16,342,217,087,500.00</b>	<b>520,290,209,100</b>	<b>651,377,611,10</b>
R2030 On 31/01/2030 Spot Bond			8.42000	97.60849	8.42000	97.58625			218,692,242,442,000.00	1,926,210,480,100	2,547,767,812,40
<b>Total R2030 SPOT</b>									<b>18,692,242,442,000.00</b>	<b>926,210,480,100</b>	<b>547,767,812,40</b>
<b>Total For R2030</b>									<b>18,692,242,442,000.00</b>	<b>926,210,480,100</b>	<b>547,767,812,40</b>
R2032 On 31/03/2032 Spot Bond			9.30000	95.80885	9.30000	95.78493			458,625,710,000,000.00	1,769,744,700,000	1,634,929,257,30
<b>Total R2032 SPOT</b>									<b>18,625,710,000,000.00</b>	<b>769,744,700,000</b>	<b>634,929,257,30</b>
<b>Total For R2032</b>									<b>18,625,710,000,000.00</b>	<b>769,744,700,000</b>	<b>634,929,257,30</b>
R2035 On 28/02/2035 Spot Bond			10.07000	95.10389	10.07000	95.07808			995,575,498,943,000.00	992,609,284,900	1,973,006,877,10
<b>Total R2035 SPOT</b>									<b>15,575,498,943,000.00</b>	<b>992,609,284,900</b>	<b>973,006,877,10</b>
<b>Total For R2035</b>									<b>15,575,498,943,000.00</b>	<b>992,609,284,900</b>	<b>973,006,877,10</b>
R2037 On 31/01/2037 Spot Bond			10.33000	86.05939	10.33000	86.03545			970,614,072,428,000.00	2,514,096,231,600	1,827,525,250,50
<b>Total R2037 SPOT</b>									<b>10,614,072,428,000.00</b>	<b>514,096,231,600</b>	<b>327,525,250,50</b>
<b>Total For R2037</b>									<b>10,614,072,428,000.00</b>	<b>514,096,231,600</b>	<b>327,525,250,50</b>
R2040 On 31/01/2040 Spot Bond			10.47000	88.22794	10.47000	88.20307			831,900,147,985,000.00	1,703,142,325,500	2,155,703,725,20
<b>Total R2040 SPOT</b>									<b>11,900,147,985,000.00</b>	<b>703,142,325,500</b>	<b>155,703,725,20</b>
<b>Total For R2040</b>									<b>11,900,147,985,000.00</b>	<b>703,142,325,500</b>	<b>155,703,725,20</b>
R2044 On 31/01/2044 Spot Bond			10.55000	84.78230	10.55000	84.75822			179,745,454,600,000.00	1,249,264,972,000	1,037,946,705,30
<b>Total R2044 SPOT</b>									<b>9,745,454,600,000.00</b>	<b>249,264,972,000</b>	<b>137,946,705,30</b>
<b>Total For R2044</b>									<b>9,745,454,600,000.00</b>	<b>249,264,972,000</b>	<b>137,946,705,30</b>
R2048 On 28/02/2048 Spot Bond			10.47500	88.50252	10.47500	88.47756			857,336,363,955,000.00	3,709,530,917,800	1,882,912,145,70
<b>Total R2048 SPOT</b>									<b>17,336,363,955,000.00</b>	<b>709,530,917,800</b>	<b>382,912,145,70</b>
<b>Total For R2048</b>									<b>17,336,363,955,000.00</b>	<b>709,530,917,800</b>	<b>382,912,145,70</b>
R208 On 31/03/2021 Spot Bond			3.77000	102.85444	3.75000	102.84668			113,235,800,000,000.00	560,540,000,000	653,940,000,00
<b>Total R208 SPOT</b>									<b>13,235,800,000,000.00</b>	<b>560,540,000,000</b>	<b>653,940,000,00</b>
<b>Total For R208</b>									<b>13,235,800,000,000.00</b>	<b>560,540,000,000</b>	<b>653,940,000,00</b>
R209 On 31/03/2036 Spot Bond			10.04000	73.09027	10.00500	73.28208			591,565,408,000,000.00	955,335,200,000	1,099,386,200,00
<b>Total R209 SPOT</b>									<b>11,565,408,000,000.00</b>	<b>955,335,200,000</b>	<b>1,099,386,200,00</b>
<b>Total For R209</b>									<b>11,565,408,000,000.00</b>	<b>955,335,200,000</b>	<b>1,099,386,200,00</b>
R210 On 31/03/2028 Spot Bond			3.43500	198.33517	3.44000	198.25346			504,903,538,176,000.00	146,987,929,600	137,336,764,80
<b>Total R210 SPOT</b>									<b>14,903,538,176,000.00</b>	<b>146,987,929,600</b>	<b>137,336,764,80</b>
<b>Total For R210</b>									<b>14,903,538,176,000.00</b>	<b>146,987,929,600</b>	<b>137,336,764,80</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212 On 31/01/2022 Spot Bond			0.89000	170.28970	0.90500	170.26091			18,581,064,000,000.00	20,877,600,000	339,297,600,00
<b>Total R212 SPOT</b>									<b>18,581,064,000,000.00</b>	<b>20,877,600,000</b>	<b>339,297,600,00</b>
<b>Total For R212</b>									<b>18,581,064,000,000.00</b>	<b>20,877,600,000</b>	<b>339,297,600,00</b>
R213 On 28/02/2031 Spot Bond			8.92000	90.57510	8.90000	90.67339			475,716,142,812,000.00	389,654,276,100	493,387,874,00
<b>Total R213 SPOT</b>									<b>475,716,142,812,000.00</b>	<b>389,654,276,100</b>	<b>493,387,874,00</b>
<b>Total For R213</b>									<b>475,716,142,812,000.00</b>	<b>389,654,276,100</b>	<b>493,387,874,00</b>
R214 On 28/02/2041 Spot Bond			10.41000	70.26930	10.41000	70.24960			130,163,452,525,000.00	204,626,652,500	130,574,480,00
<b>Total R214 SPOT</b>									<b>130,163,452,525,000.00</b>	<b>204,626,652,500</b>	<b>130,574,480,00</b>
<b>Total For R214</b>									<b>130,163,452,525,000.00</b>	<b>204,626,652,500</b>	<b>130,574,480,00</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.06458			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	101.01561			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	100.53427			0.00	0	
<b>Total RDFB11 SPOT</b>									<b>0.00</b>	<b>0</b>	
<b>Total For RDFB11</b>									<b>0.00</b>	<b>0</b>	
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.43175			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	100.78314			0.00	0	
<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	99.26257			0.00	268,000,000	67,000,00
<b>Total RDFB14 SPOT</b>									<b>0.00</b>	<b>268,000,000</b>	<b>67,000,00</b>
<b>Total For RDFB14</b>									<b>0.00</b>	<b>268,000,000</b>	<b>67,000,00</b>
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.14706			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	99.10203			0.00	0	798,000,00
<b>Total RDFB16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>798,000,00</b>
<b>Total For RDFB16</b>									<b>0.00</b>	<b>0</b>	<b>798,000,00</b>
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.74211			0.00	0	
<b>Total RDFB17 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 RDFB17</b>										<b>0.00</b>	<b>0</b>	
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.85614				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	100.57642				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	100.70520				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	100.73851				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	100.62134				0.00	0	
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 22/08/2022 Spot Bond					0.00000	98.33388				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	96.87417				0.00	0	
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.17016				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 11/06/2021 Spot Bond					0.00000	100.90202				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	100.66983				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	100.66629				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	100.56795				0.00	0	900,000,00

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 RED142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
<b>Total For RED142</b>										<b>0.00</b>	<b>0</b>	<b>900,000,00</b>
RED16 On 07/12/2021 Spot Bond					0.00000	101.08422				0.00	0	
<b>Total RED161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED161</b>										<b>0.00</b>	<b>0</b>	
RED30 On 16/09/2021 Spot Bond					0.00000	101.20589				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>	
RED40 On 29/01/2024 Spot Bond					0.00000	101.18119				0.00	0	
<b>Total RED402 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED402</b>										<b>0.00</b>	<b>0</b>	
RED50 On 05/12/2022 Spot Bond					0.00000	101.49719				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	101.09561				0.00	0	
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	
RED60 On 09/03/2022 Spot Bond					0.00000	101.61365				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	100.61333				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	100.69324				0.00	0	
<b>Total RED705 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RED705</b>										<b>0.00</b>	<b>0</b>	
RES35 On 25/08/2021 Spot Bond					0.00000	101.19577				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	100.40466				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	99.55930				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	100.32701				0.00	0	
<b>Total RES49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For RES49</b>										<b>0.00</b>	<b>0</b>	
RES50 On 22/10/2023 Spot Bond					0.00000	100.28760				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			4.98500	103.99082	4.98500	103.97675			1,196,400,000,000.00	240,000,000	80,000,000	
<b>Total RW21 SPOT</b>									<b>1,196,400,000,000.00</b>	<b>240,000,000</b>	<b>80,000,000</b>	
<b>Total For RW21</b>									<b>1,196,400,000,000.00</b>	<b>240,000,000</b>	<b>80,000,000</b>	
RW23 On 10/12/2023 Spot Bond			6.26000	109.91309	6.26000	109.89448			0.00	0	0	
<b>Total RW23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			10.77000	98.98438	10.77000	98.95586			0.00	0	0	
<b>Total RW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK23 On 28/05/2022 Spot Bond			4.91000	110.59578	4.91000	110.58096			883,800,000,000.00	180,000,000	2,120,000,000	
<b>Total SBK23 SPOT</b>									<b>883,800,000,000.00</b>	<b>180,000,000</b>	<b>2,120,000,000</b>	
<b>Total For SBK23</b>									<b>883,800,000,000.00</b>	<b>180,000,000</b>	<b>2,120,000,000</b>	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK25 On 25/04/2021 Spot Bond					0.00000	100.62431			0.00	0	0	
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK26 On 25/04/2021 Spot Bond			5.68000	104.91682	5.68000	104.90068			0.00	0	0	
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.11026			0.00	0	0	
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.19454			0.00	0	0	
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	
SBS19 On 23/06/2021 Spot Bond			4.40000	103.43169	4.40000	103.41942				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			6.21500	119.37987	6.21500	119.35969				0.00	0	
<b>Total SBS20 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS20</b>										<b>0.00</b>	<b>0</b>	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.74095				0.00	0	15,000,000,00
<b>Total SBS21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
<b>Total For SBS21</b>										<b>0.00</b>	<b>0</b>	<b>15,000,000,00</b>
SBS27 On 20/02/2024 Spot Bond			5.28000	113.13456	5.28000	118.17565				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			6.30500	110.13799	6.30500	110.11911				0.00	0	
<b>Total SBS3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS3</b>										<b>0.00</b>	<b>0</b>	
SBS31 On 12/06/2027 Spot Bond			6.69000	117.36649	6.69000	117.34527				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			5.47500	118.94268	5.47500	118.92493				0.00	0	
<b>Total SBS34 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS34</b>										<b>0.00</b>	<b>0</b>	
SBS38 On 29/01/2025 Spot Bond			5.68500	112.23920	5.68500	112.22183				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			7.70500	113.12762	7.70500	113.10400				0.00	0	
<b>Total SBS39 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS39</b>										<b>0.00</b>	<b>0</b>	
SBS4 On 16/11/2021 Spot Bond			4.35500	105.18132	4.35500	105.16880				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			4.76000	111.13947	4.76000	111.12503				0.00	0	
<b>Total SBS41 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS41</b>										<b>0.00</b>	<b>0</b>	
SBS42 On 12/11/2025 Spot Bond			5.98000	121.65470	5.98000	121.63490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<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			6.82000	124.02423	6.82000	124.00125				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	99.94143				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			4.87000	110.81668	4.87000	110.80219				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	101.62659				0.00	0	
<b>Total SBS47 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS47</b>										<b>0.00</b>	<b>0</b>	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.85635				0.00	0	
<b>Total SBS49 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS49</b>										<b>0.00</b>	<b>0</b>	
SBS50 On 31/01/2022 Spot Bond			4.60000	104.82410	4.60000	104.81094				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			5.21000	5.21000	5.21000	112.67225				0.00	0	
<b>Total SBS51 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS51</b>										<b>0.00</b>	<b>0</b>	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.07833				0.00	0	
<b>Total SBS52 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS52</b>										<b>0.00</b>	<b>0</b>	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.56908				0.00	0	
<b>Total SBS53 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS53</b>										<b>0.00</b>	<b>0</b>	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.69372				0.00	568,000,000	142,000,000
<b>Total SBS55 SPOT</b>										<b>0.00</b>	<b>568,000,000</b>	<b>142,000,000</b>
<b>Total For SBS55</b>										<b>0.00</b>	<b>568,000,000</b>	<b>142,000,000</b>
SBS56 On 12/06/2022 Spot Bond			4.55500	107.09536	4.55500	107.08211				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	102.69870				0.00	0	
<b>Total SBS57 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS57</b>										<b>0.00</b>	<b>0</b>	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.93472				0.00	0	
<b>Total SBS58 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS58</b>										<b>0.00</b>	<b>0</b>	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.98122				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	100.93585				0.00	0	
<b>Total SBS62 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS62</b>										<b>0.00</b>	<b>0</b>	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.76026				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	100.76377				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	99.32965				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	101.03853				0.00	0	
<b>Total SBS66 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS66</b>										<b>0.00</b>	<b>0</b>	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.61504				0.00	0	
<b>Total SBS67 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS67</b>										<b>0.00</b>	<b>0</b>	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.14793				0.00	0	
<b>Total SBS68 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS68</b>										<b>0.00</b>	<b>0</b>	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.99671				0.00	0	
<b>Total SBS69 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBS69</b>										<b>0.00</b>	<b>0</b>	
SBSI11 On 07/12/2023 Spot Bond			1.83500	315.73266	1.83500	315.71682				0.00	0	
<b>Total SBSI11 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 SBSI11</b>										<b>0.00</b>	<b>0</b>	
SBSI14 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	200.99740				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	104.32615				0.00	0	
<b>Total SBT101 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT101</b>										<b>0.00</b>	<b>0</b>	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.93260				0.00	280,000,000	440,000,000
<b>Total SBT102 SPOT</b>										<b>0.00</b>	<b>280,000,000</b>	<b>440,000,000</b>
<b>Total For SBT102</b>										<b>0.00</b>	<b>280,000,000</b>	<b>440,000,000</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	104.08931				0.00	115,000,000	115,000,000
<b>Total SBT103 SPOT</b>										<b>0.00</b>	<b>115,000,000</b>	<b>115,000,000</b>
<b>Total For SBT103</b>										<b>0.00</b>	<b>115,000,000</b>	<b>115,000,000</b>
SBT104 On 30/09/2025 Spot Bond					0.00000	101.92725				0.00	1,920,000,000	1,620,000,000
<b>Total SBT104 SPOT</b>										<b>0.00</b>	<b>1,920,000,000</b>	<b>1,620,000,000</b>
<b>Total For SBT104</b>										<b>0.00</b>	<b>1,920,000,000</b>	<b>1,620,000,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	102.00539				0.00	1,694,600,000	1,566,600,000
<b>Total SBT201 SPOT</b>										<b>0.00</b>	<b>1,694,600,000</b>	<b>1,566,600,000</b>
<b>Total For SBT201</b>										<b>0.00</b>	<b>1,694,600,000</b>	<b>1,566,600,000</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	99.78039				0.00	0	0
<b>Total SBT202 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT202</b>										<b>0.00</b>	<b>0</b>	
SBT203 On 03/12/2023 Spot Bond			6.71000	111.24792	6.71000	111.22775				0.00	0	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	100.37074				0.00	0	0
<b>Total SBT204 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT204</b>										<b>0.00</b>	<b>0</b>	
SBT206 On 31/01/2025 Spot Bond					0.00000	98.74156				0.00	1,000,000,000	600,000,000
<b>Total SBT206 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>600,000,000</b>
<b>Total For SBT206</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>600,000,000</b>
SBT207 On 25/06/2025 Spot Bond					0.00000	105.31091				0.00	270,000,000	90,000,000
<b>Total SBT207 SPOT</b>										<b>0.00</b>	<b>270,000,000</b>	<b>90,000,000</b>
<b>Total For SBT207</b>										<b>0.00</b>	<b>270,000,000</b>	<b>90,000,000</b>
SBT208 On 28/11/2025 Spot Bond					0.00000	101.19805				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 SBT208 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SBT208</b>										<b>0.00</b>	<b>0</b>	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.73041				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	99.27251				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>	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.25235				0.00	220,000,000	55,000,00
<b>Total SLI4 SPOT</b>										<b>0.00</b>	<b>220,000,000</b>	<b>55,000,00</b>
<b>Total For SLI4</b>										<b>0.00</b>	<b>220,000,000</b>	<b>55,000,00</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.91254				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>	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.91628				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	100.13743				0.00	176,000,000	44,000,00
<b>Total SLRA5 SPOT</b>										<b>0.00</b>	<b>176,000,000</b>	<b>44,000,00</b>
<b>Total For SLRA5</b>										<b>0.00</b>	<b>176,000,000</b>	<b>44,000,00</b>
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.91305				0.00	0	
<b>Total SLRA6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRA6</b>										<b>0.00</b>	<b>0</b>	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.90850				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>	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.90738				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	99.91551				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.90739				0.00	0	
<b>Total SLRB6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRB6</b>										<b>0.00</b>	<b>0</b>	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.89364				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>	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.89769				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	99.20085				0.00	0	
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.90416				0.00	0	
<b>Total SLRC6 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SLRC6</b>										<b>0.00</b>	<b>0</b>	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.72110				0.00	0	
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	
SNT03 On 12/04/2023 Spot Bond			6.46000	114.47366	6.46000	114.45367				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	101.25176				0.00	0	
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.03082				0.00	0	
<b>Total SNT05 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SNT05</b>										<b>0.00</b>	<b>0</b>	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.67572				0.00	1,700,000,000	1,700,000,00
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>1,700,000,00</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>1,700,000,000</b>	<b>1,700,000,00</b>
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.22056				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	101.68514				0.00	0	
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
<b>Total For SPDA12</b>										<b>0.00</b>	<b>0</b>	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.01810				0.00	170,000,000	170,000,000
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>170,000,000</b>	<b>170,000,000</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>170,000,000</b>	<b>170,000,000</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.09869				0.00	0	
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.67224				0.00	0	
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.83110				0.00	0	
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.83695				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	101.07871				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	100.41598				0.00	1,000,000,000	500,000,000
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	100.46383				0.00	0	
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.98082				0.00	0	
<b>Total SPG010 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPG010</b>										<b>0.00</b>	<b>0</b>	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.86417				0.00	0	
<b>Total SPGC02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SPGC02</b>										<b>0.00</b>	<b>0</b>	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.16796				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			5.27500	102.64810	5.27500	102.63337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	
SSN004 On 31/03/2021 Spot Bond			5.27500	102.64810	5.27500	102.63337				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>	
SSN005 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	141.70925				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>	
SSN011 On 21/12/2026 Spot Bond			6.59500	120.18216	6.59500	120.16075				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>	
SSN017 On 28/02/2031 Spot Bond			8.39000	93.83150	8.39000	93.81020				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>	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.72059				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>	
SSN029 On 01/06/2021 Spot Bond					0.00000	101.15838				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>	
SSN037 On 13/10/2023 Spot Bond					0.00000	100.41199				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>	
SSN040 On 13/10/2023 Spot Bond			6.01000	112.42371	6.01000	112.40543				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>	
SSN041 On 31/01/2038 Spot Bond			4.95000	104.54148	4.95000	104.52738				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>	
SSN043 On 09/02/2027 Spot Bond					0.00000	98.53621				0.00	0	
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.13155				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>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 05/04/2027 Spot Bond					0.00000	101.04487				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			2.45500	2.45500	2.45500	310.64371				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	100.21185				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	100.08871				0.00	0	
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.45463				0.00	0	
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	183.51624				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>	
SSN06: On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	145.03460				0.00	0	
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	101.81920				0.00	0	
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	100.51860				0.00	0	
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 31/03/2028 Spot Bond			4.62000	4.62000	4.62000	183.97903				0.00	0	
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.05474				0.00	0	
<b>Total SSN068 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 SSN068</b>										<b>0.00</b>	<b>0</b>	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03339				0.00	0	
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.98094				0.00	0	
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.86011				0.00	0	
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.83875				0.00	0	
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	
SSN07: On 15/06/2028 Spot Bond					0.00000	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>	
SSN07: 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>	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.77003				0.00	348,000,000	87,000,000
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>348,000,000</b>	<b>87,000,000</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>348,000,000</b>	<b>87,000,000</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	100.42156				0.00	260,000,000	65,000,000
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>260,000,000</b>	<b>65,000,000</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>260,000,000</b>	<b>65,000,000</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	99.56600				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>	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.11875				0.00	0	
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.93021				0.00	0	
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.05680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	
SSN083 On 07/12/2033 Spot Bond			5.13500	5.13500	5.13500	204.49963				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>	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.48840				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>	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.11111				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>	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.10823				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>	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.88184				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>	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.17088				0.00	0	
<b>Total SSN098 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN098</b>										<b>0.00</b>	<b>0</b>	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.98207				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>	
SSN100 On 31/01/2030 Spot Bond			9.08500	93.65507	9.08500	93.63209				0.00	0	
<b>Total SSN100 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN100</b>										<b>0.00</b>	<b>0</b>	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.88391				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>	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.93291				0.00	0	
<b>Total SSN102 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN102</b>										<b>0.00</b>	<b>0</b>	
SSN102 On 04/06/2021 Spot Bond					0.00000	100.82159				0.00	0	
<b>Total SSN103 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN103</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 31/03/2028 Spot Bond			4.66500	88.83269	4.66500	183.45849				0.00	0	
<b>Total SSN104 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN104</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 07/12/2033 Spot Bond			5.31500	83.71014	5.31500	200.89842				0.00	0	
<b>Total SSN105 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN105</b>										<b>0.00</b>	<b>0</b>	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.06582				0.00	0	
<b>Total SSN106 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For SSN106</b>										<b>0.00</b>	<b>0</b>	
SZ25 On 30/09/2025 Spot Bond			7.19000	110.30105	7.19000	110.27965				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	101.08633				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	102.46528	8.55000	102.44159				0.00	0	
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.83300				0.00	100,000,000	50,000,00
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>100,000,000</b>	<b>50,000,00</b>
T16OM On 21/08/2021 Spot Bond					0.00000	100.91564				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>	
T16OM On 21/11/2021 Spot Bond					0.00000	100.86873				0.00	0	
<b>Total T16OM3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For T16OM3</b>										<b>0.00</b>	<b>0</b>	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.19025				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	100.46575				0.00	0	
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.90210				0.00	0	
<b>Total TFS148 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 TFS148</b>										<b>0.00</b>	<b>0</b>	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.10788				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>	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.46370				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	101.43335				0.00	0	
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.76244				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>	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.01804				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	100.63527				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	100.52591				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	101.52653				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	101.24630				0.00	0	
<b>Total TFS161 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS161</b>										<b>0.00</b>	<b>0</b>	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.48187				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	100.41227				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	100.91277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TFS164 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TFS164</b>										<b>0.00</b>	<b>0</b>	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.31107				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	100.32806				0.00	0	330,000,0€
<b>Total TFS166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>330,000,0€</b>
<b>Total For TFS166</b>										<b>0.00</b>	<b>0</b>	<b>330,000,0€</b>
TH10A 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>	
TH14A On 21/11/2021 Spot Bond					0.00000	101.11620				0.00	0	
<b>Total TH14A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A3</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			5.00500	106.07486	5.00500	106.06037				0.00	0	7,570,000,0€
<b>Total TH14A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>7,570,000,0€</b>
<b>Total For TH14A4</b>										<b>0.00</b>	<b>0</b>	<b>7,570,000,0€</b>
TH14A On 21/11/2021 Spot Bond					0.00000	101.60386				0.00	0	
<b>Total TH14A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14A7</b>										<b>0.00</b>	<b>0</b>	
TH14A On 21/11/2021 Spot Bond			5.16500	105.22208	5.16500	105.20727			1,033,000,000,000.00	200,000,000	100,000,0€	
<b>Total TH14A8 SPOT</b>									<b>1,033,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,0€</b>	
<b>Total For TH14A8</b>									<b>1,033,000,000,000.00</b>	<b>200,000,000</b>	<b>100,000,0€</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	101.24632				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	101.33462				0.00	0	
<b>Total TH14B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14B2</b>										<b>0.00</b>	<b>0</b>	
TH14B On 21/11/2021 Spot Bond					0.00000	101.15673				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	101.73273				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C: On 21/11/2021 Spot Bond					0.00000	101.76672				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	101.28471				0.00	0	
<b>Total TH14C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.99238				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	102.91776				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	102.63787				0.00	0	
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.05324				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	102.14117				0.00	0	
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.93920				0.00	0	
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.01384				0.00	0	
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96490				0.00	0	
<b>Total TH15A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15A9</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.11199				0.00	0	
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.43260				0.00	0	
<b>Total TH15B2 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 TH15B2</b>										<b>0.00</b>	<b>0</b>	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.49840				0.00	0	
<b>Total TH15B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15B3</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.21227				0.00	0	
<b>Total TH15C1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C1</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.68737				0.00	0	
<b>Total TH15C2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15C2</b>										<b>0.00</b>	<b>0</b>	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.16107				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	103.06354				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	102.13646				0.00	0	
<b>Total TH15D2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D2</b>										<b>0.00</b>	<b>0</b>	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.61535				0.00	0	
<b>Total TH15D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH15D3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.98182				0.00	0	
<b>Total TH16A1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A1</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.02237				0.00	0	
<b>Total TH16A2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A2</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.98624	8.49000	103.96274				0.00	0	
<b>Total TH16A3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A3</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.03090				0.00	0	
<b>Total TH16A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A4</b>										<b>0.00</b>	<b>0</b>	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.03304				0.00	0	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TH16A5 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A5</b>										<b>0.00</b>	<b>0</b>	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.97545				0.00	0	
<b>Total TH16A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A7</b>										<b>0.00</b>	<b>0</b>	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.02240				0.00	0	
<b>Total TH16A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A8</b>										<b>0.00</b>	<b>0</b>	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.52359	5.76000	102.49125				0.00	0	
<b>Total TH16A9 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16A9</b>										<b>0.00</b>	<b>0</b>	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.07358				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>	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.15039				0.00	0	
<b>Total TH16B2 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B2</b>										<b>0.00</b>	<b>0</b>	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.15042				0.00	0	
<b>Total TH16B3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16B3</b>										<b>0.00</b>	<b>0</b>	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.13972				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>	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.24212				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>	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.21016				0.00	0	
<b>Total TH16C3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16C3</b>										<b>0.00</b>	<b>0</b>	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.59827				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>	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.77947				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.66866				0.00	0	
<b>Total TH16D3 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TH16D3</b>										<b>0.00</b>	<b>0</b>	
TL22 On 04/03/2021 Spot Bond					0.00000	100.92752				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	100.68050				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			5.75000	108.79172	5.75000	108.77469				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			6.91000	112.46574	6.91000	112.44464				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	101.95577				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	100.63053				0.00	4,000,000	1,000,00
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>4,000,000</b>	<b>1,000,00</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>4,000,000</b>	<b>1,000,00</b>
TL28 On 24/04/2025 Spot Bond			7.07000	110.67175	7.07000	110.65062				0.00	0	
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	
TL29 On 24/04/2025 Spot Bond					0.00000	99.73162				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	100.72271				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	100.87875				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	99.99995				0.00	0	
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
<b>Total For TL32</b>									<b>0.00</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			6.58000	113.24898	6.58000	113.22872		18,424,000,000,000.00	2,800,000,000	3,645,548,90	
<b>Total TN23 SPOT</b>								<b>18,424,000,000,000.00</b>	<b>2,800,000,000</b>	<b>3,645,548,90</b>	
<b>Total For TN23</b>								<b>18,424,000,000,000.00</b>	<b>2,800,000,000</b>	<b>3,645,548,90</b>	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.10110	100.00000	23.04941		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			8.04000	105.21981	8.04000	105.19728		0.00	0	14,731,700,00	
<b>Total TN25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>14,731,700,00</b>	
<b>Total For TN25</b>								<b>0.00</b>	<b>0</b>	<b>14,731,700,00</b>	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.62133	100.00000	11.59575		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			8.40000	104.67932	8.40000	104.65553		0.00	0	7,974,812,60	
<b>Total TN27 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,974,812,60</b>	
<b>Total For TN27</b>								<b>0.00</b>	<b>0</b>	<b>7,974,812,60</b>	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.21941	100.00000	11.19431		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			10.05000	106.28991	10.05000	106.26128		0.00	0	1,200,000,00	
<b>Total TN30 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>	
<b>Total For TN30</b>								<b>0.00</b>	<b>0</b>	<b>1,200,000,00</b>	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.15618	8.00000	120.13029		0.00	0		
<b>Total TN30/R2030 SPOT</b>								<b>0.00</b>	<b>0</b>		
<b>Total For TN30/R2030</b>								<b>0.00</b>	<b>0</b>		
TN40 On 09/10/2040 Spot Bond			11.83000	95.45222	11.83000	95.42208		18,928,000,000,000.00	1,600,000,000	3,580,000,00	
<b>Total TN40 SPOT</b>								<b>18,928,000,000,000.00</b>	<b>1,600,000,000</b>	<b>3,580,000,00</b>	
<b>Total For TN40</b>								<b>18,928,000,000,000.00</b>	<b>1,600,000,000</b>	<b>3,580,000,00</b>	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.63144	10.75000	103.60163		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>		
TRA3A On 14/11/2022 Spot Bond					0.00000	99.92639		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			5.72000	107.63808	5.72000	107.62132		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.15456				0.00	0	
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.51998				0.00	0	
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.35761				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	100.09572				0.00	84,000,000	21,000,00
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>84,000,000</b>	<b>21,000,00</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>84,000,000</b>	<b>21,000,00</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	100.40964				0.00	96,000,000	24,000,00
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>96,000,000</b>	<b>24,000,00</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>96,000,000</b>	<b>24,000,00</b>
TRA4A On 13/04/2024 Spot Bond			6.01000	112.18200	6.01000	112.16375			576,960,000,000.00	96,000,000	96,000,000	24,000,00
<b>Total TRA4A4 SPOT</b>									<b>576,960,000,000.00</b>	<b>96,000,000</b>	<b>96,000,000</b>	<b>24,000,00</b>
<b>Total For TRA4A4</b>									<b>576,960,000,000.00</b>	<b>96,000,000</b>	<b>96,000,000</b>	<b>24,000,00</b>
TRA4A On 13/04/2022 Spot Bond					0.00000	100.38929				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	100.40964				0.00	0	
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.82129	8.62000	102.79746				0.00	0	
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.41858				0.00	0	
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.39969				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>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP243 On 04/03/2021 Spot Bond					0.00000	99.56616				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>	
TSP244 On 18/03/2021 Spot Bond					0.00000	99.31948				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>	
TSP245 On 08/04/2021 Spot Bond					0.00000	98.97652				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>	
TSP247 On 22/04/2021 Spot Bond					0.00000	98.87308				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>	
TSP248 On 21/07/2021 Spot Bond					0.00000	97.90959				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>	
TSP249 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>	
TSP250 On 06/09/2021 Spot Bond					0.00000	97.47507				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>	
TSP251 On 16/09/2021 Spot Bond					0.00000	97.56307				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>	
TSP252 On 09/04/2021 Spot Bond					0.00000	99.36483				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>	
TSP253 On 17/05/2021 Spot Bond					0.00000	98.95970				0.00	0	
<b>Total TSP253 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP253</b>										<b>0.00</b>	<b>0</b>	
TSP254 On 26/05/2021 Spot Bond					0.00000	98.87268				0.00	0	
<b>Total TSP254 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TSP254</b>										<b>0.00</b>	<b>0</b>	
TSP255 On 29/11/2021 Spot Bond					0.00000	96.67761				0.00	0	
<b>Total TSP255 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 TSP255</b>										<b>0.00</b>	<b>0</b>	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.12992				0.00	0	
<b>Total TU1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TU1A11</b>										<b>0.00</b>	<b>0</b>	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.16833				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	101.01859				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	100.26929				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>	
TWC35 On 09/02/2021 Spot Bond					0.00000	100.96119				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					0.00000	100.88796				0.00	0	
<b>Total TWC356 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC356</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 26/02/2021 Spot Bond					0.00000	100.78055				0.00	0	
<b>Total TWC357 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC357</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 11/03/2021 Spot Bond					0.00000	100.68682				0.00	0	
<b>Total TWC358 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC358</b>										<b>0.00</b>	<b>0</b>	
TWC35 On 18/03/2021 Spot Bond					0.00000	100.65260				0.00	0	
<b>Total TWC359 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC359</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.31161				0.00	0	
<b>Total TWC360 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC360</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.23255				0.00	0	
<b>Total TWC361 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC361</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.15504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
<b>Total TWC362 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC362</b>										<b>0.00</b>	<b>0</b>	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.12242				0.00	0	
<b>Total TWC363 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For TWC363</b>										<b>0.00</b>	<b>0</b>	
UG21 On 02/03/2021 Spot Bond			6.42000	104.98070	6.42000	104.96230				0.00	0	
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	
UG26 On 09/03/2026 Spot Bond			8.77000	115.02250	8.77000	114.99523				0.00	0	
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.44537				0.00	0	500,000,00
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>500,000,00</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	100.25988				0.00	0	
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.15379				0.00	0	
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.97195				0.00	0	
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.08670				0.00	0	
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.92179				0.00	0	
<b>Total VKE15 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE15</b>										<b>0.00</b>	<b>0</b>	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.91850				0.00	0	
<b>Total VKE16 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For VKE16</b>										<b>0.00</b>	<b>0</b>	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.88382				0.00	0	
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
WHL03 On 02/10/2023 Spot Bond					0.00000	100.61823			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			4.43500	103.15881	4.43500	103.14644			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	80.81038	100.00000	80.63953			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>1.93e+017</b>	<b>921,177,542,700</b>	<b>148,851,243,700</b>
<b>Total for SPOT :</b>									<b>1.93e+017</b>	<b>921,177,542,700</b>	<b>148,851,243,700</b>
<b>Total Futures</b>									<b>1.93e+017</b>	<b>921,177,574,724</b>	<b>148,852,306,950</b>
<b>Total Options</b>									<b>24 254 807.32</b>	<b>13,135</b>	<b>134,330</b>
<b>Grand Total:</b>									<b>1.93e+017</b>	<b>921,177,587,859</b>	<b>148,852,441,320</b>